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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.Lafayettelife.com

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

OFFICERS

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

OTHER

James Howard Acton Jr., VP, Chief Financial Officer	Charles Marion Ward Barrett #, VP	James Daniel Conklin #, 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	Robert Warner Off, VP
Justin Keith Payne #, VP	Ryan Keith Richey, VP	Paul Charles Silva, VP
Lawrence Robert Silverstein, Sr VP, CMO	Rodrick Landon Snyder, VP, Chief Audit Officer	Jacob Cole Steuber, VP
James Joseph Vance, Sr VP, Co-Chief Inv Officer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer	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 Henry Bultema III President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

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

Angela M. Baker-Colyer

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............

NOTARY PUBLIC ★ STATE OF OHIO ★

ANGELA M. BAKER-COLYER
Notary Public, State of Ohio
My Commission Expires
June 17, 2027

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage of Column 1 Line 13	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	67,721,247	0.989	67,721,247		67,721,247	0.989
1.02 All other governments	86,574,046	1.264	86,574,046		86,574,046	1.265
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0		0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	12,543,812	0.183	12,543,812		12,543,812	0.183
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	103,493,420	1.511	103,493,420		103,493,420	1.512
1.06 Industrial and miscellaneous	4,022,619,326	58.746	4,022,619,326		4,022,619,326	58.761
1.07 Hybrid securities	111,618,075	1.630	111,618,075		111,618,075	1.630
1.08 Parent, subsidiaries and affiliates	0	0.000	0		0	0.000
1.09 SVO identified funds	1,777,023	0.026	1,777,023		1,777,023	0.026
1.10 Unaffiliated bank loans	0	0.000	0		0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0		0	0.000
1.12 Total long-term bonds	4,406,346,949	64.350	4,406,346,949	0	4,406,346,949	64.366
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	17,463,734	0.255	17,463,734		17,463,734	0.255
2.02 Parent, subsidiaries and affiliates	0	0.000	0		0	0.000
2.03 Total preferred stocks	17,463,734	0.255	17,463,734	0	17,463,734	0.255
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	157,225,989	2.296	157,225,989		157,225,989	2.297
3.02 Industrial and miscellaneous Other (Unaffiliated)	36,842,990	0.538	36,842,990		36,842,990	0.538
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0		0	0.000
3.04 Parent, subsidiaries and affiliates Other	568,942	0.008	0		0	0.000
3.05 Mutual funds	0	0.000	0		0	0.000
3.06 Unit investment trusts	0	0.000	0		0	0.000
3.07 Closed-end funds	0	0.000	0		0	0.000
3.08 Exchange traded funds	0	0.000	0		0	0.000
3.09 Total common stocks	194,637,921	2.842	194,068,979	0	194,068,979	2.835
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0		0	0.000
4.02 Residential mortgages	0	0.000	0		0	0.000
4.03 Commercial mortgages	791,474,619	11.559	791,474,619		791,474,619	11.562
4.04 Mezzanine real estate loans	0	0.000	0		0	0.000
4.05 Total valuation allowance		0.000	0		0	0.000
4.06 Total mortgage loans	791,474,619	11.559	791,474,619	0	791,474,619	11.562
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)	(47,855)	(0.001)	(47,855)	0	(47,855)	(0.001)
6.02 Cash equivalents (Schedule E, Part 2)	29,326,109	0.428	29,326,109	0	29,326,109	0.428
6.03 Short-term investments (Schedule DA)		0.000	0	26,808,758	26,808,758	0.392
6.04 Total cash, cash equivalents and short-term investments	29,278,254	0.428	29,278,254	26,808,758	56,087,012	0.819
7. Contract loans	949,131,000	13.861	949,131,000	0	949,131,000	13.865
8. Derivatives (Schedule DB)	55,504,845	0.811	55,504,845	0	55,504,845	0.811
9. Other invested assets (Schedule BA)	373,546,994	5.455	373,546,994	0	373,546,994	5.457
10. Receivables for securities	3,248,241	0.047	2,103,954	0	2,103,954	0.031
11. Securities Lending (Schedule DL, Part 1)	26,808,758	0.392	26,808,758	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	6,847,441,315	100.000	6,845,728,086	26,808,758	6,845,728,086	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		806,145,495
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,378,502	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	37,332,535	38,711,037
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		53,381,920
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)		791,474,612
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		791,474,612
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		791,474,612

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		387,830,644
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	14,024,568	14,024,568
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		20,070
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(760,657)	
	5.2 Totals, Part 3, Column 9	0	(760,657)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		23,994,389
8.	Deduct amortization of premium and depreciation		152,251
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	3,420,993	
	10.2 Totals, Part 3, Column 11	0	3,420,993
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		373,546,992
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		373,546,992

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,422,687,447
2.	Cost of bonds and stocks acquired, Part 3, Column 7		818,165,439
3.	Accrual of discount		6,066,256
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	409,051	
	4.2. Part 2, Section 1, Column 15	913,571	
	4.3. Part 2, Section 2, Column 13	23,462,258	
	4.4. Part 4, Column 11	(5,664,181)	19,120,699
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,187,855)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		619,471,823
7.	Deduct amortization of premium		12,536,661
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	6,254,155	
	9.2. Part 2, Section 1, Column 17	968,922	
	9.3. Part 2, Section 2, Column 14	2,239,438	
	9.4. Part 4, Column 13	2,467	9,464,982
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(3,929,887)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,618,448,633
12.	Deduct total nonadmitted amounts		568,942
13.	Statement value at end of current period (Line 11 minus Line 12)		4,617,879,691

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	67,721,247	67,157,716	66,667,954	70,587,731
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	86,574,047	82,494,433	86,417,386	88,543,000
by governments)	4.	Totals	154,295,294	149,652,149	153,085,340	159,130,731
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	12,543,812	12,648,088	12,579,975	12,535,000
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	103,493,420	99,081,024	115,362,082	89,588,410
Industrial and Miscellaneous, SVO	8.	United States	3,353,264,675	3,114,151,437	3,372,211,596	3,336,481,033
Identified Funds, Unaffiliated Bank	9.	Canada	127,341,145	112,257,262	127,680,149	125,917,189
Loans, Unaffiliated Certificates of	10.	Other Countries	655,408,600	622,398,545	655,326,402	664,497,075
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	4,136,014,420	3,848,807,244	4,155,218,147	4,126,895,297
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	4,406,346,946	4,110,188,505	4,436,245,544	4,388,149,438
PREFERRED STOCKS	14.	United States	17,463,734	17,463,734	18,061,877	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	17,463,734	17,463,734	18,061,877	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	17,463,734	17,463,734	18,061,877	
COMMON STOCKS	20.	United States	193,117,660	193,117,660	151,901,067	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	951,317	951,317	784,913	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	194,068,977	194,068,977	152,685,980	
Parent, Subsidiaries and Affiliates	24.	Totals	568,942	568,942	49,791	
	25.	Total Common Stocks	194,637,919	194,637,919	152,735,771	
	26.	Total Stocks	212,101,653	212,101,653	170,797,648	
	27.	Total Bonds and Stocks	4,618,448,599	4,322,290,158	4,607,043,192	

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	7,133,599	28,935,014	13,299,396	15,326,313	3,026,923	XXX	67,721,245	1.5	63,081,914	1.5	67,721,245	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	7,133,599	28,935,014	13,299,396	15,326,313	3,026,923	XXX	67,721,245	1.5	63,081,914	1.5	67,721,245	0
2. All Other Governments												
2.1 NAIC 1	0	1,999,958	0	0	9,793,479	XXX	11,793,437	0.3	2,277,005	0.1	9,793,479	1,999,958
2.2 NAIC 2	0	0	19,738,156	3,740,458	34,958,141	XXX	58,436,755	1.3	38,105,423	0.9	34,379,288	24,057,467
2.3 NAIC 3	0	6,542,558	8,805,250	0	0	XXX	15,347,808	0.3	16,017,011	0.4	8,030,762	7,317,046
2.4 NAIC 4	0	282,539	0	0	250,992	XXX	533,531	0.0	1,222,748	0.0	0	533,531
2.5 NAIC 5	0	0	277,038	0	0	XXX	277,038	0.0	276,599	0.0	0	277,038
2.6 NAIC 6	0	0	0	0	185,478	XXX	185,478	0.0	184,585	0.0	0	185,478
2.7 Totals	0	8,825,055	28,820,444	3,740,458	45,188,090	XXX	86,574,047	2.0	58,083,371	1.4	52,203,529	34,370,518
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	1,020,000	0.0	0	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	0	0	0	XXX	0	0.0	1,020,000	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	12,543,812	0	0	0	XXX	12,543,812	0.3	12,547,356	0.3	12,543,812	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	12,543,812	0	0	0	XXX	12,543,812	0.3	12,547,356	0.3	12,543,812	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	6,195,028	35,451,487	19,413,591	21,921,306	14,502,996	XXX	97,484,408	2.2	131,034,092	3.1	91,959,408	5,525,000
5.2 NAIC 2	0	0	0	4,705,000	1,304,012	XXX	6,009,012	0.1	6,305,833	0.1	6,009,012	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	6,195,028	35,451,487	19,413,591	26,626,306	15,807,008	XXX	103,493,420	2.3	137,339,925	3.2	97,968,420	5,525,000

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	219,367,656	591,492,774	425,041,561	344,492,787	438,045,924	XXX	2,018,440,702	45.6	1,905,312,033	44.4	885,445,870	1,132,994,832
6.2 NAIC 2	69,551,473	387,384,788	335,519,162	370,227,288	566,015,483	XXX	1,728,698,194	39.1	1,713,793,485	39.9	1,127,303,415	601,394,779
6.3 NAIC 3	13,604,753	94,098,797	68,389,641	13,063,864	35,392,748	XXX	224,549,803	5.1	225,618,763	5.3	121,566,185	102,983,618
6.4 NAIC 4	9,951,984	38,811,672	11,802,001	636,234	941,099	XXX	62,142,990	1.4	62,671,625	1.5	12,790,629	49,352,361
6.5 NAIC 5	3,208,314	4,861,485	414,196	0	0	XXX	8,483,995	0.2	15,918,484	0.4	0	8,483,995
6.6 NAIC 6	0	0	0	0	23,043	XXX	23,043	0.0	81,862	0.0	0	23,043
6.7 Totals	315,684,180	1,116,649,516	841,166,561	728,420,173	1,040,418,297	XXX	4,042,338,727	91.3	3,923,396,252	91.4	2,147,106,099	1,895,232,628
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	3,011,805	25,027,896	16,202,420	5,407,741	55,549,392	XXX	105,199,254	2.4	87,361,257	2.0	96,617,182	8,582,072
7.3 NAIC 3	0	0	1,000,000	0	4,923,756	XXX	5,923,756	0.1	6,477,434	0.2	5,923,756	0
7.4 NAIC 4	0	495,066	0	0	0	XXX	495,066	0.0	2,984,198	0.1	0	495,066
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	3,011,805	25,522,962	17,202,420	5,407,741	60,473,148	XXX	111,618,076	2.5	96,822,889	2.3	102,540,938	9,077,138
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	1,777,023	1,777,023	0.0	1,679,218	0.0	1,777,023	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	1,777,023	1,777,023	0.0	1,679,218	0.0	1,777,023	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	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	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) 232,696,283	670,423,045	457,754,548	381,740,406	465,369,322	0	2,207,983,604	49.9	XXX	XXX	1,067,463,814	1,140,519,790
12.2 NAIC 2	(d) 72,563,278	412,412,684	371,459,738	384,080,487	657,827,028	1,777,023	1,900,120,238	42.9	XXX	XXX	1,266,085,920	634,034,318
12.3 NAIC 3	(d) 13,604,753	100,641,355	78,194,891	13,063,864	40,316,504	0	245,821,367	5.6	XXX	XXX	135,520,703	110,300,664
12.4 NAIC 4	(d) 9,951,984	39,589,277	11,802,001	636,234	1,192,091	0	63,171,587	1.4	XXX	XXX	12,790,629	50,380,958
12.5 NAIC 5	(d) 3,208,314	4,861,485	691,234	0	0	0	(c) 8,761,033	0.2	XXX	XXX	0	8,761,033
12.6 NAIC 6	(d) 0	0	0	0	208,521	0	(c) 208,521	0.0	XXX	XXX	0	208,521
12.7 Totals	332,024,612	1,227,927,846	919,902,412	779,520,991	1,164,913,466	1,777,023	(b) 4,426,066,350	100.0	XXX	XXX	2,481,861,066	1,944,205,284
12.8 Line 12.7 as a % of Col. 7	7.5	27.7	20.8	17.6	26.3	0.0	100.0	XXX	XXX	XXX	56.1	43.9
13. Total Bonds Prior Year												
13.1 NAIC 1	167,023,999	772,446,406	449,018,120	268,585,333	458,198,542	0	XXX	XXX	2,115,272,400	49.3	1,051,364,436	1,063,907,964
13.2 NAIC 2	124,230,073	386,312,307	389,533,054	296,582,917	648,907,647	1,679,218	XXX	XXX	1,847,245,216	43.0	1,218,305,816	628,939,400
13.3 NAIC 3	10,098,432	85,801,970	98,181,290	7,216,078	46,815,438	0	XXX	XXX	248,113,208	5.8	131,423,755	116,689,453
13.4 NAIC 4	193,757	37,028,768	25,871,456	273,902	3,510,688	0	XXX	XXX	66,878,571	1.6	12,706,958	54,171,613
13.5 NAIC 5	41,210	14,443,266	1,693,124	12,468	5,015	0	XXX	XXX	(c) 16,195,083	0.4	341,975	15,853,108
13.6 NAIC 6	0	15,335	0	0	251,112	0	XXX	XXX	(c) 266,447	0.0	66,527	199,920
13.7 Totals	301,587,471	1,296,048,052	964,297,044	572,670,698	1,157,688,442	1,679,218	XXX	XXX	(b) 4,293,970,925	100.0	2,414,209,467	1,879,761,458
13.8 Line 13.7 as a % of Col. 9	7.0	30.2	22.5	13.3	27.0	0.0	XXX	XXX	100.0	XXX	56.2	43.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	39,111,864	222,832,811	199,350,258	233,724,228	372,444,653	0	1,067,463,814	24.1	1,051,364,436	24.5	1,067,463,814	XXX
14.2 NAIC 2	38,732,169	241,337,208	208,277,466	271,318,776	504,643,279	1,777,023	1,266,085,921	28.6	1,218,305,816	28.4	1,266,085,921	XXX
14.3 NAIC 3	2,102,685	36,527,270	43,510,380	13,063,864	40,316,504	0	135,520,703	3.1	131,423,755	3.1	135,520,703	XXX
14.4 NAIC 4	26,235	11,075,609	392,822	636,234	659,729	0	12,790,629	0.3	12,706,958	0.3	12,790,629	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	341,975	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	66,527	0.0	0	XXX
14.7 Totals	79,972,953	511,772,898	451,530,926	518,743,102	918,064,165	1,777,023	2,481,861,067	56.1	2,414,209,467	56.2	2,481,861,067	XXX
14.8 Line 14.7 as a % of Col. 7	3.2	20.6	18.2	20.9	37.0	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	1.8	11.6	10.2	11.7	20.7	0.0	56.1	XXX	XXX	XXX	56.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	193,584,419	447,590,234	258,404,290	148,016,178	92,924,669	0	1,140,519,790	25.8	1,063,907,964	24.8	XXX	1,140,519,790
15.2 NAIC 2	33,831,109	171,075,476	163,182,272	112,761,711	153,183,749	0	634,034,317	14.3	628,939,400	14.6	XXX	634,034,317
15.3 NAIC 3	11,502,068	64,114,085	34,684,511	0	0	0	110,300,664	2.5	116,689,453	2.7	XXX	110,300,664
15.4 NAIC 4	9,925,749	28,513,668	11,409,179	0	532,362	0	50,380,958	1.1	54,171,613	1.3	XXX	50,380,958
15.5 NAIC 5	3,208,314	4,861,485	691,234	0	0	0	8,761,033	0.2	15,853,108	0.4	XXX	8,761,033
15.6 NAIC 6	0	0	0	0	208,521	0	208,521	0.0	199,920	0.0	XXX	208,521
15.7 Totals	252,051,659	716,154,948	468,371,486	260,777,889	246,849,301	0	1,944,205,283	43.9	1,879,761,458	43.8	XXX	1,944,205,283
15.8 Line 15.7 as a % of Col. 7	13.0	36.8	24.1	13.4	12.7	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	5.7	16.2	10.6	5.9	5.6	0.0	43.9	XXX	XXX	XXX	XXX	43.9

(a) Includes $ 1,694,040,210 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ 9,715,055 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 $ .... current year, $ 0 prior year of bonds with 5GI designations and $ .... current year, $ 66,527 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 $ .... ; NAIC 2 $ 19,719,405 ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	5,936,772	20,803,657	6,685,919	12,478,223	2,777,383	XXX	48,681,954	1.1	44,217,294	1.0	48,681,954	0
1.02 Residential Mortgage-Backed Securities	349,753	1,557,321	768,974	0	0	XXX	2,676,048	0.1	2,980,002	0.1	2,676,048	0
1.03 Commercial Mortgage-Backed Securities	847,073	6,574,037	5,844,503	2,848,091	249,540	XXX	16,363,244	0.4	15,884,618	0.4	16,363,244	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	7,133,598	28,935,015	13,299,396	15,326,314	3,026,923	XXX	67,721,246	1.5	63,081,914	1.5	67,721,246	0
2. All Other Governments												
2.01 Issuer Obligations	0	8,825,055	28,820,444	3,740,458	45,188,090	XXX	86,574,047	2.0	58,083,371	1.4	52,203,528	34,370,519
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	8,825,055	28,820,444	3,740,458	45,188,090	XXX	86,574,047	2.0	58,083,371	1.4	52,203,528	34,370,519
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	1,020,000	0.0	0	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	0	0	0	XXX	0	0.0	1,020,000	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	12,543,812	0	0	0	XXX	12,543,812	0.3	12,547,356	0.3	12,543,812	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	12,543,812	0	0	0	XXX	12,543,812	0.3	12,547,356	0.3	12,543,812	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	410,663	18,117,173	322,599	5,969,818	312,234	XXX	25,132,487	0.6	29,929,997	0.7	25,132,487	0
5.02 Residential Mortgage-Backed Securities	3,509,868	6,832,814	7,417,563	6,545,415	1,848,393	XXX	26,154,053	0.6	31,908,335	0.7	26,154,053	0
5.03 Commercial Mortgage-Backed Securities	354,488	6,925,097	2,007,083	0	0	XXX	9,286,668	0.2	12,896,531	0.3	9,286,668	0
5.04 Other Loan-Backed and Structured Securities	1,920,009	3,576,403	9,666,345	14,111,074	13,646,381	XXX	42,920,212	1.0	62,605,064	1.5	37,395,212	5,525,000
5.05 Totals	6,195,028	35,451,487	19,413,590	26,626,307	15,807,008	XXX	103,493,420	2.3	137,339,927	3.2	97,968,420	5,525,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	116,781,097	599,995,030	616,485,057	657,618,665	1,036,033,598	XXX	3,026,913,447	68.4	2,919,031,412	68.0	2,029,679,851	997,233,596
6.02 Residential Mortgage-Backed Securities	14,163,695	31,722,329	49,512,004	24,260,272	2,468,602	XXX	122,126,902	2.8	101,792,741	2.4	4,283,660	117,843,242
6.03 Commercial Mortgage-Backed Securities	120,242,495	224,973,813	90,262,494	21,169,321	0	XXX	456,648,123	10.3	489,475,934	11.4	81,609,799	375,038,324
6.04 Other Loan-Backed and Structured Securities	64,496,893	259,958,344	84,907,007	25,371,914	1,916,097	XXX	436,650,255	9.9	413,096,165	9.6	31,532,790	405,117,465
6.05 Totals	315,684,180	1,116,649,516	841,166,562	728,420,172	1,040,418,297	XXX	4,042,338,727	91.3	3,923,396,252	91.4	2,147,106,100	1,895,232,627
7. Hybrid Securities												
7.01 Issuer Obligations	3,011,805	12,117,490	12,538,450	5,407,741	55,473,148	XXX	88,548,634	2.0	74,064,297	1.7	82,075,164	6,473,470
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	13,405,472	4,663,970	0	5,000,000	XXX	23,069,442	0.5	22,758,592	0.5	20,465,774	2,603,668
7.05 Totals	3,011,805	25,522,962	17,202,420	5,407,741	60,473,148	XXX	111,618,076	2.5	96,822,889	2.3	102,540,938	9,077,138
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	1,777,023	1,777,023	0.0	1,679,218	0.0	1,777,023	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	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	126,140,337	672,402,217	664,852,469	685,214,905	1,139,784,453	XXX	3,288,394,381	74.3	XXX	XXX	2,250,316,796	1,038,077,585
12.02 Residential Mortgage-Backed Securities	18,023,316	40,112,464	57,698,541	30,805,687	4,316,995	XXX	150,957,003	3.4	XXX	XXX	33,113,761	117,843,242
12.03 Commercial Mortgage-Backed Securities	121,444,056	238,472,947	98,114,080	24,017,412	249,540	XXX	482,298,035	10.9	XXX	XXX	107,259,711	375,038,324
12.04 Other Loan-Backed and Structured Securities	66,416,902	276,940,219	99,237,322	39,482,988	20,562,478	XXX	502,639,909	11.4	XXX	XXX	89,393,776	413,246,133
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,777,023	1,777,023	0.0	XXX	XXX	1,777,023	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	332,024,611	1,227,927,847	919,902,412	779,520,992	1,164,913,466	1,777,023	4,426,066,351	100.0	XXX	XXX	2,481,861,067	1,944,205,284
12.10 Line 12.09 as a % of Col. 7	7.5	27.7	20.8	17.6	26.3	0.0	100.0	XXX	XXX	XXX	56.1	43.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	180,267,216	648,288,980	685,256,877	489,945,534	1,135,135,120	XXX	XXX	XXX	3,138,893,727	73.1	2,147,018,646	991,875,081
13.02 Residential Mortgage-Backed Securities	31,212,311	71,635,184	24,213,672	9,341,157	278,754	XXX	XXX	XXX	136,681,078	3.2	39,920,253	96,760,825
13.03 Commercial Mortgage-Backed Securities	53,182,138	345,737,156	93,799,638	25,251,570	286,581	XXX	XXX	XXX	518,257,083	12.1	116,170,958	402,086,125
13.04 Other Loan-Backed and Structured Securities	36,925,805	230,386,732	161,026,857	48,132,437	21,987,990	XXX	XXX	XXX	498,459,821	11.6	109,420,395	389,039,426
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,679,218	XXX	XXX	1,679,218	0.0	1,679,218	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	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	301,587,470	1,296,048,052	964,297,044	572,670,698	1,157,688,445	1,679,218	XXX	XXX	4,293,970,927	100.0	2,414,209,470	1,879,761,457
13.10 Line 13.09 as a % of Col. 9	7.0	30.2	22.5	13.3	27.0	0.0	XXX	XXX	100.0	XXX	56.2	43.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	64,880,446	431,761,506	374,730,387	480,628,101	898,316,356	XXX	2,250,316,796	50.8	2,147,018,646	50.0	2,250,316,796	XXX
14.02 Residential Mortgage-Backed Securities	4,642,778	10,467,759	9,170,500	6,980,837	1,851,888	XXX	33,113,762	0.7	39,920,253	0.9	33,113,762	XXX
14.03 Commercial Mortgage-Backed Securities	7,811,366	39,850,991	56,499,723	2,848,091	249,540	XXX	107,259,711	2.4	116,170,958	2.7	107,259,711	XXX
14.04 Other Loan-Backed and Structured Securities	2,638,362	29,692,643	11,130,315	28,286,074	17,646,381	XXX	89,393,775	2.0	109,420,395	2.5	89,393,775	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,777,023	1,777,023	0.0	1,679,218	0.0	1,777,023	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	0	0.0	0	XXX
14.09 Totals	79,972,952	511,772,899	451,530,925	518,743,103	918,064,165	1,777,023	2,481,861,067	56.1	2,414,209,470	56.2	2,481,861,067	XXX
14.10 Line 14.09 as a % of Col. 7	3.2	20.6	18.2	20.9	37.0	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	1.8	11.6	10.2	11.7	20.7	0.0	56.1	XXX	XXX	XXX	56.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	61,259,891	240,640,711	290,122,082	204,586,804	241,468,097	XXX	1,038,077,585	23.5	991,875,081	23.1	XXX	1,038,077,585
15.02 Residential Mortgage-Backed Securities	13,380,538	29,644,705	48,528,041	23,824,850	2,465,107	XXX	117,843,241	2.7	96,760,825	2.3	XXX	117,843,241
15.03 Commercial Mortgage-Backed Securities	113,632,690	198,621,956	41,614,357	21,169,321	0	XXX	375,038,324	8.5	402,086,125	9.4	XXX	375,038,324
15.04 Other Loan-Backed and Structured Securities	63,778,540	247,247,576	88,107,007	11,196,914	2,916,097	XXX	413,246,134	9.3	389,039,426	9.1	XXX	413,246,134
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	0	0.0	XXX	0
15.09 Totals	252,051,659	716,154,948	468,371,487	260,777,889	246,849,301	0	1,944,205,284	43.9	1,879,761,457	43.8	XXX	1,944,205,284
15.10 Line 15.09 as a % of Col. 7	13.0	36.8	24.1	13.4	12.7	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	5.7	16.2	10.6	5.9	5.6	0.0	43.9	XXX	XXX	XXX	XXX	43.9

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	6,250,001	6,250,001	0	0	0
2. Cost of short-term investments acquired	5,094,928	5,094,928			
3. Accrual of discount	0	0			
4. Unrealized valuation increase/(decrease)	0	0			
5. Total gain (loss) on disposals	0	0			
6. Deduct consideration received on disposals	11,344,929	11,344,929			
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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	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)		8,704,551
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	11,116,576	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	64,286	11,180,862
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	990,825	
	3.2 Section 2, Column 19	6,221,819	7,212,644
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(4,073,425)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		7,173,393
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)		15,851,239
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		15,851,239

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	15,851,133	
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)		15,851,133
4.	Part D, Section 1, Column 6	55,504,855	
5.	Part D, Section 1, Column 7	(39,653,722)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	15,851,133	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		15,851,133
10.	Part D, Section 1, Column 9	55,504,855	
11.	Part D, Section 1, Column 10	(39,653,722)	
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	74,823,605	51,466,417	23,357,188	0
2.	Cost of cash equivalents acquired	3,494,214,574	2,898,381,311	595,833,263	
3.	Accrual of discount	0	0	0	
4.	Unrealized valuation increase/(decrease)	0	0	0	
5.	Total gain (loss) on disposals	13,272	13,272	0	
6.	Deduct consideration received on disposals	3,539,725,342	2,930,141,595	609,583,747	
7.	Deduct amortization of premium	0	0	0	
8.	Total foreign exchange change in book/adjusted carrying value	0	0	0	
9.	Deduct current year's other than temporary impairment recognized	0	0	0	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	29,326,109	19,719,405	9,606,704	0
11.	Deduct total nonadmitted amounts	0			
12.	Statement value at end of current period (Line 10 minus Line 11)	29,326,109	19,719,405	9,606,704	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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LL-0411		WEST LAFAYETTE	IN		02/22/2005	5.520	469,933	0	0	0	0	0	10,500,000	12/02/2004
LL-0503		WEST CHESTER	OH		04/12/2005	5.700	142,422	0	0	0	0	0	1,670,000	03/15/2005
LL-0509		ROUND ROCK	TX		11/01/2021	5.600	226,194	0	0	0	0	0	1,650,000	08/24/2005
LL-0608		SUN CITY	FL		09/22/2006	6.500	224,667	0	0	0	0	0	1,440,000	07/27/2006
LL-0704		INDIANAPOLIS	IN		08/02/2007	6.090	1,467,452	0	0	0	0	0	4,660,000	06/26/2007
LL-0805		NICHOLASVILLE	KY		06/25/2008	6.100	378,118	0	0	0	0	0	1,285,000	05/06/2008
LL-0807		SPRINFIELD	IL		11/25/2008	6.700	2,401,215	0	0	0	0	0	7,200,000	08/10/2008
LL-0812		GASTONIA	NC		11/17/2008	6.550	191,050	0	0	0	0	0	1,265,000	10/09/2008
LL-0902		BECKLEY	WV		03/08/2010	7.300	488,646	0	0	0	0	0	1,600,000	10/19/2009
LL-0903		SIMPSONVILLE	SC		11/25/2009	7.250	2,171,305	0	0	0	0	0	5,445,000	10/01/2010
LL-0905		MEMPHIS	TN		07/29/2009	7.250	140,460	0	0	0	0	0	2,650,000	05/28/2009
LL-0907		ORLANDO	FL		09/03/2009	7.125	152,606	0	0	0	0	0	1,350,000	08/17/2009
LL-0908		HOUSTON	TX		10/01/2009	7.200	1,535,952	0	0	0	0	0	4,445,000	08/18/2009
LL-0913		SIMPSONVILLE	SC		12/28/2010	7.000	2,243,523	0	0	0	0	0	6,850,000	10/10/2010
LL-1002		ASHLAND	KY		06/30/2010	6.625	260,624	0	0	0	0	0	2,500,000	04/22/2010
LL-1003		INDEPENDENCE	MO		08/12/2010	6.250	860,919	0	0	0	0	0	7,600,000	05/13/2010
LL-1402	CF	UNION CITY	CA		08/25/2014	5.500	31,433,685	0	0	0	0	0	63,000,000	04/29/2014
LL-1506	CF	COLUMBUS	OH		09/23/2015	4.360	10,041,265	0	0	0	0	0	22,800,000	07/13/2015
LL-1601	CF	WATSONVILLE	CA		01/04/2016	4.125	17,206,923	0	0	0	0	0	54,000,000	07/07/2015
LL-1602	CF	CLARKSVILLE	TN		07/01/2016	4.200	16,845,875	0	0	0	0	0	26,000,000	05/11/2016
LL-1604	CF	LAFAYETTE	IN		12/22/2016	4.250	12,446,076	0	0	0	0	0	20,100,000	11/10/2016
LL-1701	CF	WEST CHESTER	OH		01/30/2017	4.650	7,182,748	0	0	0	0	0	15,300,000	12/28/2016
LL-1702	CF	KISSIMMEE	FL		03/02/2017	4.500	28,627,112	0	0	0	0	0	48,000,000	10/31/2016
LL-1703	CF	COLUMBUS	OH		06/13/2017	4.600	37,745,837	0	0	0	0	0	53,030,000	05/16/2017
LL-1705	CF	PORT WENTWORTH	GA		12/07/2017	5.000	30,168,673	0	0	0	0	0	50,000,000	05/02/2017
LL-1706	CF	PLAIN CITY	OH		06/21/2018	4.250	14,048,984	0	0	0	0	0	36,800,000	04/04/2018
LL-1801	CF	JOHNSTON	IA		07/11/2018	4.750	19,930,444	0	0	0	0	0	29,900,000	02/26/2018
LL-1802	CF	KANSAS CITY	MO		12/11/2018	4.900	33,684,009	0	0	0	0	0	59,300,000	09/19/2018
LL-1901		FINDLAY	OH		01/30/2019	5.150	20,651,412	0	0	0	0	0	49,260,000	11/07/2018
LL-1902	CF	ANN ARBOR	MI		10/23/2019	3.850	41,346,493	0	0	0	0	0	76,400,000	10/01/2019
LL-2001	CF	DAVENPORT	FL		02/27/2020	3.700	32,331,061	0	0	0	0	0	52,500,000	01/07/2020
LL-2002	CF	CARRBORO	NC		05/22/2020	3.300	15,347,406	0	0	0	0	0	22,900,000	03/20/2020
LL-2003	CF	GREENWOOD	IN		06/15/2020	3.625	21,591,468	0	0	0	0	0	33,500,000	04/02/2020
LL-2004	CF	TRENTON	OH		11/16/2020	4.500	10,135,039	0	0	0	0	0	17,800,000	08/19/2020
LL-2103	CF	OKLAHOMA CITY	OK		06/04/2021	3.650	14,750,000	0	0	0	0	0	22,000,000	03/24/2021
LL-2104	CF	BLOOMINGTON	IN		08/25/2021	3.520	17,915,064	0	0	0	0	0	29,250,000	05/17/2021
LL-2105	CF	MOORESVILLE	IN		09/10/2021	3.350	26,000,000	0	0	0	0	0	43,500,000	07/27/2021
LL-2106	CF	KISSIMMEE	FL		12/06/2021	3.700	9,078,446	0	0	0	0	0	19,000,000	09/16/2021
LL-2107	CF	HERNDON	VA		10/19/2021	3.150	36,600,000	0	0	0	0	0	62,300,000	09/24/2021
LL-2201	CF	NOBLESVILLE	IN		02/14/2022	3.870	17,789,693	0	0	0	0	0	30,800,000	11/19/2021
LL-2202		RIVERTON	UT		02/15/2022	3.570	20,750,000	0	0	0	0	0	35,610,000	12/17/2021
LL-2203		RIVERTON	UT		02/15/2022	3.570	26,800,000	0	0	0	0	0	43,710,758	12/17/2021
LL-2204	CF	WEST CHESTER	OH		03/18/2022	3.400	15,781,438	0	0	0	0	0	23,000,000	01/20/2022
LL-2205	CF	CAPE CANAVERAL	FL		03/24/2022	4.220	16,248,239	0	0	0	0	0	41,300,000	01/20/2022
LL-2206		COVINGTON	KY		07/13/2021	5.060	22,750,000	0	0	0	0	0	34,500,000	06/16/2021
LL-2207	CF	EL PASO	TX		04/29/2022	3.750	22,000,000	0	0	0	0	0	37,400,000	03/21/2022
LL-2208	CF	SEASIDE	CA		05/06/2022	3.600	24,500,000	0	0	0	0	0	45,700,000	04/12/2022
LL-2209	CF	CHARLESTON	SC		06/27/2022	5.140	19,421,321	0	0	0	0	0	47,800,000	05/26/2022
LL-2210		OGDEN	UT		09/21/2022	5.250	4,875,000	0	0	0	0	0	8,930,000	07/08/2021
LL-2211	CF	AMERICAN CANYON	CA		09/22/2022	5.300	31,476,025	0	0	0	0	0	59,500,000	08/11/2022
LL-2212		CLEARFIELD	UT		10/21/2022	6.190	18,100,000	0	0	0	0	0	28,700,000	07/08/2022
LL-2301		SEATTLE	WA		04/21/2021	4.380	32,519,797	0	0	0	0	0	70,517,766	02/08/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0599999. Mortgages in good standing - Commercial mortgages-all other							791,474,619	0	0	0	0	0	1,476,218,524	XXX
0899999. Total Mortgages in good standing							791,474,619	0	0	0	0	0	1,476,218,524	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							791,474,619	0	0	0	0	0	1,476,218,524	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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LL-2206	COVINGTON	KY		07/13/2021	5.060	0	6,191,240	34,500,000
LL-2301	SEATTLE	WA		04/21/2021	4.380	1,378,502	31,141,295	70,517,766
0599999. Mortgages in good standing - Commercial mortgages-all other						1,378,502	37,332,535	105,017,766
0899999. Total Mortgages in good standing						1,378,502	37,332,535	105,017,766
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						1,378,502	37,332,535	105,017,766

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0710	CONCORD	NC		03/12/2008	04/10/2023	113,584	0	0	0	0	0	0	28,627	28,627	0	0	0
LL-0715	COLFAX	NC		06/19/2008	06/06/2023	216,600	0	0	0	0	0	0	62,682	62,682	0	0	0
LL-1603	LARGO	FL		09/01/2016	01/18/2023	33,577,752	0	0	0	0	0	0	33,522,582	33,522,582	0	0	0
LL-8173	ALBUQUERQUE	NM		10/26/2001	11/17/2023	1,694,044	0	0	0	0	0	0	1,366,560	1,366,560	0	0	0
0199999. Mortgages closed by repayment						35,601,980	0	0	0	0	0	0	34,980,451	34,980,451	0	0	0
LL-0411	WEST LAFAYETTE	IN		02/22/2005		823,370	0	0	0	0	0	0	353,436	353,436	0	0	0
LL-0503	WEST CHESTER	OH		04/12/2005		236,266	0	0	0	0	0	0	93,844	93,844	0	0	0
LL-0509	ROUND ROCK	TX		11/01/2021		330,159	0	0	0	0	0	0	103,965	103,965	0	0	0
LL-0608	SUN CITY	FL		09/22/2006		294,610	0	0	0	0	0	0	69,944	69,944	0	0	0
LL-0704	INDIANAPOLIS	IN		08/02/2007		1,592,266	0	0	0	0	0	0	124,814	124,814	0	0	0
LL-0710	CONCORD	NC		03/12/2008		113,584	0	0	0	0	0	0	84,957	84,957	0	0	0
LL-0715	COLFAX	NC		06/19/2008		216,600	0	0	0	0	0	0	153,918	153,918	0	0	0
LL-0805	NICHOLASVILLE	KY		06/25/2008		444,231	0	0	0	0	0	0	66,113	66,113	0	0	0
LL-0807	SPRINFIELD	IL		11/25/2008		2,564,472	0	0	0	0	0	0	163,257	163,257	0	0	0
LL-0812	GASTONIA	NC		11/17/2008		222,327	0	0	0	0	0	0	31,277	31,277	0	0	0
LL-0902	BECKLEY	WV		03/08/2010		559,627	0	0	0	0	0	0	70,981	70,981	0	0	0
LL-0903	SIMPSONVILLE	SC		11/25/2009		2,349,739	0	0	0	0	0	0	178,434	178,434	0	0	0
LL-0905	MEMPHIS	TN		07/29/2009		338,857	0	0	0	0	0	0	198,397	198,397	0	0	0
LL-0907	ORLANDO	FL		09/03/2009		215,498	0	0	0	0	0	0	62,892	62,892	0	0	0
LL-0908	HOUSTON	TX		10/01/2009		1,747,902	0	0	0	0	0	0	211,950	211,950	0	0	0
LL-0913	SIMPSONVILLE	SC		12/28/2010		2,348,527	0	0	0	0	0	0	105,003	105,003	0	0	0
LL-1002	ASHLAND	KY		06/30/2010		411,724	0	0	0	0	0	0	151,099	151,099	0	0	0
LL-1003	INDEPENDENCE	MO		08/12/2010		1,312,312	0	0	0	0	0	0	451,393	451,393	0	0	0
LL-1402	UNION CITY	CA		08/25/2014		33,521,787	0	0	0	0	0	0	2,088,102	2,088,102	0	0	0
LL-1506	COLUMBUS	OH		09/23/2015		10,676,078	0	0	0	0	0	0	634,813	634,813	0	0	0
LL-1601	WATSONVILLE	CA		01/04/2016		19,405,514	0	0	0	0	0	0	2,198,591	2,198,591	0	0	0
LL-1602	CLARKSVILLE	TN		07/01/2016		17,255,662	0	0	0	0	0	0	409,786	409,786	0	0	0
LL-1603	LARGO	FL		09/01/2016		33,577,752	0	0	0	0	0	0	55,170	55,170	0	0	0
LL-1604	LAFAYETTE	IN		12/22/2016		12,736,840	0	0	0	0	0	0	290,764	290,764	0	0	0
LL-1701	WEST CHESTER	OH		01/30/2017		7,569,425	0	0	0	0	0	0	386,677	386,677	0	0	0
LL-1702	KISSIMMEE	FL		03/02/2017		29,485,570	0	0	0	0	0	0	858,458	858,458	0	0	0
LL-1703	COLUMBUS	OH		06/13/2017		38,482,496	0	0	0	0	0	0	736,659	736,659	0	0	0
LL-1705	PORT WENTWORTH	GA		12/07/2017		30,993,056	0	0	0	0	0	0	824,382	824,382	0	0	0
LL-1706	PLAIN CITY	OH		06/21/2018		14,700,055	0	0	0	0	0	0	651,071	651,071	0	0	0
LL-1801	JOHNSTON	IA		07/11/2018		20,270,702	0	0	0	0	0	0	340,258	340,258	0	0	0
LL-1802	KANSAS CITY	MO		12/11/2018		34,247,477	0	0	0	0	0	0	563,469	563,469	0	0	0
LL-1901	FINDLAY	OH		01/30/2019		21,527,935	0	0	0	0	0	0	876,523	876,523	0	0	0
LL-1902	ANN ARBOR	MI		10/23/2019		42,156,708	0	0	0	0	0	0	810,215	810,215	0	0	0
LL-2001	DAVENPORT	FL		02/27/2020		33,026,369	0	0	0	0	0	0	695,309	695,309	0	0	0
LL-2002	CARRBORO	NC		05/22/2020		15,500,000	0	0	0	0	0	0	152,594	152,594	0	0	0
LL-2003	GREENWOOD	IN		06/15/2020		21,760,000	0	0	0	0	0	0	168,532	168,532	0	0	0
LL-2004	TRENTON	OH		11/16/2020		10,523,505	0	0	0	0	0	0	388,466	388,466	0	0	0
LL-2104	BLOOMINGTON	IN		08/25/2021		18,000,000	0	0	0	0	0	0	84,936	84,936	0	0	0
LL-2106	KISSIMMEE	FL		12/06/2021		9,250,000	0	0	0	0	0	0	171,554	171,554	0	0	0
LL-2201	NOBLESVILLE	IN		02/14/2022		18,250,000	0	0	0	0	0	0	460,307	460,307	0	0	0
LL-2204	WEST CHESTER	OH		03/18/2022		16,217,445	0	0	0	0	0	0	436,007	436,007	0	0	0
LL-2205	CAPE CANAVERAL	FL		03/24/2022		16,500,000	0	0	0	0	0	0	251,761	251,761	0	0	0
LL-2209	CHARLESTON	SC		06/27/2022		19,834,143	0	0	0	0	0	0	412,822	412,822	0	0	0
LL-2211	AMERICAN CANYON	CA		09/22/2022		31,927,111	0	0	0	0	0	0	451,086	451,086	0	0	0
LL-8173	ALBUQUERQUE	NM		10/26/2001		1,694,044	0	0	0	0	0	0	327,483	327,483	0	0	0
0299999. Mortgages with partial repayments						595,211,745	0	0	0	0	0	0	18,401,469	18,401,469	0	0	0
0599999 - Totals						630,813,725	0	0	0	0	0	0	53,381,920	53,381,920	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	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
000000-00-0	First Eagle Direct Lending Fund III, LLC		BOSTON	MA	First Eagle Direct Lending Fund III, LLC	2.A FE	10/24/2016		349,060	832,784	832,784	26,118						3,542,267	1.560
000000-00-0	First Eagle Direct Lending Fund IV, LLC		BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	1.G FE	12/03/2018		677,753	2,495,616	2,495,616	1,024,769						213,820	11.110
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									1,026,813	3,328,400	3,328,400	1,050,887	0	0	0	0	0	3,756,087	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	4.B	01/15/2013	2	65,279,265	69,877,123	69,877,123	8,667,548							26.370
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									65,279,265	69,877,123	69,877,123	8,667,548	0	0	0	0	0	0	XXX
000000-00-0	Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018		14,807,300	15,186,393	15,186,393	1,549,418					1,437,790	1,965,903	3.400
000000-00-0	AUDAX MEZZANINE Audax Direct II		WILMINGTON	DE	AUDAX MEZZANINE Audax Direct II		06/29/2022		2,643,739	3,818,997	3,818,997	490,413						6,137,755	36.350
000000-00-0	Benefit Street Partners Debt Fund IV LP		Wilmington	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		12,549,791	12,781,783	12,781,783	1,343,536					1,805,181	3,931,877	1.200
000000-00-0	Goldman Sachs LP II LP		NEW YORK	NY	Goldman Sachs LP II LP		07/30/2019		40,233,189	41,458,437	41,458,437	3,105,844					2,811,512	4,500,000	3.450
000000-00-0	Goldman Sachs LP LP		NEW YORK	NY	Goldman Sachs LP LP		07/16/2016		1,870,927	1,888,046	1,888,046	215,749		118,362			50,776	275,000	0.440
000000-00-0	Golub Capital Partners Golub Capital Partners 11		Chicago	IL	Golub Capital Partners Golub Capital Partners 11		04/01/2018		4,199,656	4,461,512	4,461,512	451,769					322,118	625,000	0.440
000000-00-0	Golub Capital Partners GDLC Feeder Fund		Chicago	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022		3,330,001	3,398,427	3,398,427	252,727					193,086	2,670,000	15.700
000000-00-0	Maranon Capital L.P. Senior Credit Strategies V		Chicago	IL	Maranon Capital L.P. Senior Credit Strategies V		09/21/2017		2,673,525	2,327,078	2,327,078	552,588		340,695			229,087	320,472	6.230
000000-00-0	PineBridge Investments L.P.		NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		4,426,957	4,736,646	4,736,646	609,964					565,781	842,636	0.010
000000-00-0	PineBridge Investments L.P. III		NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022		3,497,776	3,497,821	3,497,821	715,873					715,828	3,175,547	0.020
000000-00-0	Summit Partners III LP		CAYMAN ISLANDS	CYM	Summit Partners III LP		10/01/2018		7,918,125	5,965,890	5,965,890	(443,064)					2,250,311	451,151	4.340
000000-00-0	WATERFALL EDEN FUND LP		NEW YORK	NY	WATERFALL EDEN FUND LP		06/07/2016			266,418	266,418	(61,390)							0.010
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									98,150,986	99,787,448	99,787,448	8,783,427	0	459,057	0	0	10,381,470	24,895,341	XXX
000000-00-0	MPC NC 2017 Energy LP		Atlanta	GA	MPC NC 2017 Energy LP		07/31/2017		60,800	60,800	60,800								0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									60,800	60,800	60,800	0	0	0	0	0	0	0	XXX
000000-00-0	TXFL NNN OFFICE INV. HOLDINGS, LLC		CINCINNATI	OH	JDM PARTNERS		07/01/2019		19,875,000	21,626,633	21,626,633	(1,498,819)					1,941,665		29.640
2299999. Joint Venture Interests - Real Estate - Affiliated									19,875,000	21,626,633	21,626,633	(1,498,819)	0	0	0	0	1,941,665	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		9,778,244	8,508,350	9,247,203		(66,249)				559,394		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	LS			GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1.D	11/19/2015		2,449,165	2,318,039	2,454,699		805				125,044		
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	02/03/2022		5,426,820	4,057,357	5,413,620		(6,959)				228,465		
628312-AA-8	MUTUAL OF OMAHA INS CO 6.8% Due 6/15/2036 JD15	LS			MUTUAL OF OMAHA INS CO 6.8% Due 6/15/2036 JD15	1.G	09/11/2007		5,002,578	5,952,837	5,155,589		17,853				380,120		
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		5,863,800	5,778,522	5,634,467		(24,463)				337,500		
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		9,680,690	9,636,423	9,504,771		(18,834)				545,670		
682441-AA-8	ONEAMERICA FINL PARTNERS 7% Due 10/15/2033 AO15				ONEAMERICA FINL PARTNERS 7% Due 10/15/2033 AO15	2.A	06/19/2007		5,020,020	5,215,457	5,005,999		(1,266)				349,230		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1.D	01/01/2011		8,180,370	8,082,327	7,874,106		(33,068)				479,500		
2799999. Surplus Debentures, etc - Unaffiliated									51,401,687	49,549,312	50,290,454	0	(132,181)	0	0	0	3,004,923	0	XXX
000000-00-0	R4 Housing Partners IV L.P.		New York	NY	R4 Capital		12/11/2014		4,713,403	6,432,765	5,797,347	(2,186,148)						1,083,944	15.650
000000-00-0	Great Lakes Cap. Fund For Housing 30, LP		Lansing	MI	GLCF		10/07/2015		7,124,516	7,753,681	7,753,681	(1,069,002)		857,118				629,166	13.540
000000-00-0	R4 Housing Partners V L.P.		New York	NY	R4 Capital		12/07/2015		7,000,616	7,585,116	7,585,116	(934,659)		1,237,414				584,500	9.110
000000-00-0	R4 Housing Partners VI L.P.		New York	NY	R4 Capital		10/14/2016		8,789,571	8,576,075	8,576,075	(1,106,775)		867,404				232,487	17.550
000000-00-0	R4 Housing Partners VIII L.P.		New York	NY	R4 Capital		08/08/2017		8,768,247	10,322,273	9,666,620	(1,940,487)						898,373	15.630
000000-00-0	R4 Housing Partners IX L.P.		New York	NY	R4 Capital		01/11/2018		10,817,513	12,796,151	11,897,316	(1,953,812)						1,079,803	11.220

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Alliant Tax Credit Fund 92, LTD		Woodland Hills	CA	Alliant Asset Mngt. Comp. LLC		08/20/2018		12,535,294	15,672,240	14,583,413	(2,281,560)						2,048,119	12.730
000000-00-0	Alliant Tax Credit Fund 94, LTD		Woodland Hills	CA	Alliant Asset Mngt. Comp. LLC		03/26/2019		12,326,737	16,276,963	15,189,500	(2,403,088)						2,862,763	17.150
000000-00-0	Boston Capital Corp Tax Credit Fund XLIX, LP		Boston	MA	BCCTF XLIX		11/20/2020		15,530,594	20,770,989	19,409,773	(1,642,081)						3,879,179	30.360
000000-00-0	R4 Housing Partners XV L.P.		New York	NY	R4 Capital		12/21/2020		16,683,215	21,144,001	19,936,902	(1,880,264)						3,253,687	13.970
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									104,289,706	127,330,254	120,395,743	(17,397,876)	0	2,961,936	0	0	0	16,552,021	XXX
34919E-AC-2	Fort Washington 20191A -1 20191A CL SUB Adj % Due 10/20/2032 JAJ020		CINCINNATI	OH	Fort Washington 20191A -1 20191A CL SUB Adj % Due 10/20/2032 JAJ020		11/06/2019		15,327,389	8,180,394	8,180,394	(365,824)					2,904,568		
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated									15,327,389	8,180,394	8,180,394	(365,824)	0	0	0	0	2,904,568	0	XXX
6099999. Total - Unaffiliated									254,929,992	280,056,214	273,862,845	(7,563,562)	(132,181)	3,420,993	0	0	13,386,393	45,203,449	XXX
6199999. Total - Affiliated									100,481,654	99,684,150	99,684,150	6,802,905	0	0	0	0	4,846,233	0	XXX
6299999 - Totals									355,411,646	379,740,364	373,546,995	(760,657)	(132,181)	3,420,993	0	0	18,232,626	45,203,449	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 15,139,238	1D ..$ 24,989,628	1E ..$ 0	1F ..$ 0	1G ..$ 7,651,205
1B	2A ...$ 5,838,783	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 69,877,123	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

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	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016			132,925		1.560
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	12/03/2018			126,458		11.110
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	259,383	0	XXX
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018			1,547,213		3.400
000000-00-0	AUDAX MEZZANINE Audax Direct II	WILMINGTON	DE	AUDAX MEZZANINE Audax Direct II	06/29/2022			5,441,302		36.350
000000-00-0	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019			500,000		3.450
000000-00-0	Golub Capital Partners GDLC Feeder Fund	Chicago	IL	Golub Capital Partners GDLC Feeder Fund	08/12/2022			2,250,000		15.700
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018			588,072		0.010
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022			3,252,525		0.020
000000-00-0	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018			186,073		4.340
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	13,765,185	0	XXX
6099999. Total - Unaffiliated							0	14,024,568	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							0	14,024,568	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016	01/13/2023	549,073					0		549,073	549,073			0	
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	12/03/2018	04/24/2023	247,379					0		247,379	247,379			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							796,452	0	0	0	0	0	0	796,452	796,452	0	0	0	0
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	02/09/2023	1,813,726					0		1,813,726	1,813,726			0	
000000-00-0	AUDAX MEZZANINE Audax Direct II	WILMINGTON	DE	AUDAX MEZZANINE Audax Direct II	06/29/2022	05/31/2023	4,159,808					0		4,159,808	4,159,808			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	02/24/2023	1,995,017					0		1,995,017	1,995,017			0	
000000-00-0	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019	01/31/2023	6,910,834					0		6,910,834	6,910,834			0	
000000-00-0	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016	08/16/2023	168,588					0		168,588	168,588			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	Chicago	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	02/08/2023	452,424					0		452,424	452,424			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	Chicago	IL	Golub Capital Partners GDLC Feeder Fund	08/12/2022	03/21/2023	193,085					0		193,085	193,085			0	
000000-00-0	Maranon Capital L.P. Senior Credit Strategies V	Chicago	IL	Maranon Capital L.P. Senior Credit Strategies V	09/21/2017	03/14/2023	428,411					0		428,411	428,411			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	03/28/2023	698,351					0		698,351	698,351			0	
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III	10/20/2022	04/25/2023	1,324,195					0		1,324,195	1,324,195			0	
000000-00-0	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018	03/16/2023	5,028,498					0		5,028,498	5,028,498			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							23,172,937	0	0	0	0	0	0	23,172,937	23,172,937	0	0	0	0
000000-00-0	'TXFL NNN Office Inv. Holdings, LLC	Cincinnati	OH	Partial Return of Capital	07/01/2019	07/14/2023	23,150,452					0		25,000	25,000			0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							23,150,452	0	0	0	0	0	0	25,000	25,000	0	0	0	0
6099999. Total - Unaffiliated							23,969,389	0	0	0	0	0	0	23,969,389	23,969,389	0	0	0	0
6199999. Total - Affiliated							23,150,452	0	0	0	0	0	0	25,000	25,000	0	0	0	0
6299999 - Totals							47,119,841	0	0	0	0	0	0	23,994,389	23,994,389	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
690353-4D-6	DFC AGENCY DEBENTURES				1.A	3,447,200	100.0000	3,447,200	3,447,200	3,447,200	0	0	0	0	5.600	5.600	JAJO	38,609	170,948	09/01/2022	01/20/2035
690353-5A-1	DFC AGENCY DEBENTURES				1.A	200,000	100.0000	200,000	200,000	200,000	0	0	0	0	5.570	0.000	FMAN	1,434	7,322	05/30/2019	05/15/2024
690353-C9-6	DFC				1.A	2,783,019	100.0000	2,783,019	2,783,019	2,783,019	0	0	0	0	5.570	0.151	JAJO	32,700	104,409	12/07/2017	01/15/2030
90376P-AB-7	INT DEV FIN CORP				1.A	2,353,590	100.0000	2,353,590	2,353,590	2,353,590	0	0	0	0	5.600	5.600	JAJO	26,360	116,715	01/13/2020	04/20/2035
912810-TF-5	U S TREASURY				1.A	4,153,217	76.8750	4,120,500	5,360,000	4,189,062	0	31,405	0	0	2.375	4.084	FA	48,083	92,328	06/26/2023	02/15/2042
912810-TL-2	U S TREASURY				1.A	2,777,893	98.8910	2,699,714	2,730,000	2,777,383	0	(510)	0	0	4.000	3.899	MN	14,100	54,600	06/14/2023	11/15/2052
912810-TS-7	U S TREASURY				1.A	4,975,594	95.5310	5,158,688	5,400,000	4,981,080	0	5,486	0	0	3.875	4.478	MN	27,019	104,625	08/03/2023	05/15/2043
912810-TU-2	U S TREASURY				1.A	2,303,037	102.2660	2,556,641	2,500,000	2,304,421	0	1,384	0	0	4.375	5.005	FA	36,557	0	10/02/2023	08/15/2043
91282C-AJ-0	US TREASURY	SD			1.A	1,865,805	93.3750	1,746,113	1,870,000	1,868,147	0	1,076	0	0	0.250	0.309	FA	1,601	4,813	10/18/2022	08/31/2025
91282C-AM-3	US TREASURY	SD			1.A	439,876	93.1370	411,664	442,000	441,251	0	426	0	0	0.250	0.347	MS	281	1,105	10/07/2020	09/30/2025
91282C-EX-5	US TREASURY NOTES				1.A	4,947,087	98.9380	4,946,875	5,000,000	4,947,929	0	842	0	0	3.000	5.148	JD	412	75,000	12/28/2023	06/30/2024
91282C-GC-9	US TREASURY NOTES	SD			1.A	201,829	99.8590	199,719	200,000	201,494	0	(335)	0	0	3.875	3.670	JD	42	7,750	01/11/2023	12/31/2027
91282C-GP-0	US TREASURY NOTES				1.A	12,195,632	100.3440	12,221,869	12,180,000	12,199,627	0	3,995	0	0	4.000	3.956	FA	164,631	43,600	12/28/2023	02/29/2028
91282C-GW-5	US TREASURY NOTES				1.A	2,656,200	99.4220	2,684,391	2,700,000	2,688,627	24,958	7,469	0	0	1.250	1.832	AO	7,338	17,232	06/26/2023	04/15/2028
91282C-HP-9	US TREASURY NOTES				1.A FE	3,247,918	98.4410	3,356,841	3,410,000	3,299,124	46,512	4,693	0	0	1.375	1.907	JJ	19,902	0	09/07/2023	07/15/2033
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						48,547,897	XXX	48,886,824	50,575,809	48,681,954	71,470	55,931	0	0	XXX	XXX	XXX	419,069	800,447	XXX	XXX
36180W-SW-6	GN GN AE4133	CF		4	1.A	2,539,361	100.0000	2,658,800	2,658,800	2,610,821	0	7,199	0	0	2.750	3.296	MON	6,093	80,318	07/25/2013	09/15/2030
36297E-ZY-4	G2 G2 710059	CF		4	1.A	65,357	98.7390	63,339	64,148	65,227	0	984	0	0	4.500	4.049	MON	241	2,833	12/01/2023	11/20/2060
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,604,718	XXX	2,722,139	2,722,948	2,676,048	0	8,183	0	0	XXX	XXX	XXX	6,334	83,151	XXX	XXX
38378N-F3-2	GNR 2014-50 C	CF		4	1.A	1,133,639	96.1890	1,152,853	1,198,528	1,188,984	0	779	0	0	3.400	4.094	MON	3,396	40,750	04/21/2014	02/16/2047
38378N-KB-8	GNR 2013-173 Z	CF		4	1.A	5,908,017	87.0870	6,430,203	7,383,666	6,611,553	0	62,345	0	0	3.250	5.438	MON	19,997	216,699	12/01/2023	10/16/2053
38378N-LV-3	GNR 2013-191 Z	CF		4	1.A	4,416,393	93.3100	4,264,066	4,569,800	4,488,790	0	5,902	0	0	4.067	4.673	MON	15,487	167,091	12/01/2023	11/16/2053
38378N-YB-3	GNR 2014-24 KZ	CF		4	1.A	3,893,679	87.8890	3,635,946	4,136,980	3,969,503	0	6,993	0	0	4.080	4.627	MON	14,064	151,430	12/01/2023	01/16/2054
38379U-NF-9	GNR 2016-45 IO			4	1.A	163,611	2.7350	65,685	0	104,415	0	(8,803)	0	0	0.650	0.235	MON	1,300	15,640	09/24/2019	02/16/2058
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						15,515,339	XXX	15,548,753	17,288,974	16,363,245	0	67,216	0	0	XXX	XXX	XXX	54,244	591,610	XXX	XXX
0109999999. Total - U.S. Government Bonds						66,667,954	XXX	67,157,716	70,587,731	67,721,247	71,470	131,330	0	0	XXX	XXX	XXX	479,647	1,475,208	XXX	XXX
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN		D		3.A FE	1,922,559	80.0530	2,301,511	2,875,000	2,033,616	0	89,037	0	0	2.125	7.638	JD	5,091	61,094	10/11/2022	12/01/2030
03846J-X6-2	ARAB REPUBLIC OF EGYPT SOVEREIGN		D		4.C FE	250,250	63.7670	255,069	400,000	250,992	0	508	0	0	8.875	14.363	MN	3,156	35,500	07/06/2022	05/29/2050
056732-AJ-9	COMMONWEALTH OF BAHAMAS SOVEREIGN		D	2	4.A FE	277,140	88.0830	262,488	298,000	282,539	0	2,545	0	0	6.000	7.278	MN	1,987	17,880	10/08/2021	11/21/2028
059626-AC-5	BANCO NACIONAL DE PANAMA		D	1	2.C FE	5,755,634	74.4490	4,243,568	5,700,000	5,738,156	0	(5,281)	0	0	2.500	2.390	FA	55,417	142,500	08/05/2020	08/11/2030
085209-AD-6	GOVT OF BERMUDA SOVEREIGN		D	2	1.F FE	1,999,720	97.0640	1,941,271	2,000,000	1,999,958	0	1	0	0	3.717	3.717	JJ	32,214	74,340	10/11/2016	01/25/2027
195325-DL-6	COLOMBIA, REPUBLIC OF SOVEREIGN		D	2	3.A FE	3,021,750	95.3050	2,859,146	3,000,000	3,008,065	0	(2,433)	0	0	3.875	3.781	AO	21,313	116,250	11/08/2017	04/25/2027
195325-DP-7	COLOMBIA, REPUBLIC OF SOVRGN		D	2	3.A FE	2,980,860	93.6280	2,808,835	3,000,000	2,989,080	0	1,788	0	0	4.500	4.578	MS	39,750	135,000	10/03/2018	03/15/2029
25714P-EP-9	DOMINICAN REPUBLIC SOVEREIGN		D	2	3.C FE	7,045,500	97.8380	6,848,666	7,000,000	7,034,493	0	(5,915)	0	0	5.500	5.385	FA	137,958	413,875	02/17/2022	02/22/2029
362420-AD-3	GABONESE REPUBLIC SOVEREIGN		D		5.A FE	276,220	83.4780	233,738	280,000	277,038	0	439	0	0	6.625	6.839	FA	7,472	18,550	10/08/2021	02/06/2031
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN		D		6. FE	121,269	42.6780	149,374	350,000	121,269	893	0	0	0	8.627	24.929	JD	0	0	08/06/2021	06/16/2049
455780-CB-0	REPUBLIC OF INDONESIA SOVEREIGN		D		2.B FE	5,287,500	98.5800	4,928,988	5,000,000	5,254,519	0	(6,069)	0	0	4.750	4.400	JJ	107,535	237,500	11/30/2017	07/18/2047
698299-BR-4	REPUBLIC OF PANAMA SOVEREIGN		D	2	2.C FE	10,000,000	79.1500	7,915,023	10,000,000	10,000,000	0	0	0	0	3.298	3.298	JJ	148,410	329,800	01/11/2022	01/19/2033
715638-DT-6	REPUBLIC OF PERU SOVEREIGN	LS	D		2.B FE	4,830,450	75.8430	3,792,167	5,000,000	4,839,375	0	3,357	0	0	3.550	3.739	MS	54,729	177,500	03/03/2021	03/10/2051
71567P-AP-5	PERUSAHAAN PENERBIT SBSN SOVEREIGN	LS	D		2.B FE	4,000,000	90.2630	3,610,523	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
718286-CX-3	REPUBLIC OF PHILIPPINES SOVEREIGN	LS	D		2.B FE	14,988,000	105.5010	15,825,174	15,000,000	14,987,978	0	(22)	0	0	5.500	5.506	JJ	375,833	412,500	01/10/2023	01/17/2048
731011-AW-2	REPUBLIC OF POLAND SOVEREIGN		D	2	1.G FE	9,792,500	104.0950	10,409,478	10,000,000	9,793,479	0	979	0	0	5.500	5.644	AO	132,917	275,000	08/03/2023	04/04/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
77586R-AP-5	ROMANIA SOVEREIGN		D		2.C FE	3,717,000	100.5610	4,022,452	4,000,000	3,740,458	0	16,489	0	0	6.000	6.880	MN	24,000	240,000	07/26/2022	05/25/2034
77586R-AS-9	ROMANIA SOVEREIGN		D		2.C FE	5,325,000	111.9010	5,595,042	5,000,000	5,324,334	0	(666)	0	0	7.625	7.094	JJ	173,681	0	09/06/2023	01/17/2053
903724-BM-3	UKRAINE SOVEREIGN		D		6. FE	64,209	23.2680	81,439	350,000	64,209	0	0	0	0	7.375	40.201	MS	0	0	03/23/2021	09/25/2034
91086Q-BF-4	UNITED MEXICAN STATES SOVEREIGN		D		2.B FE	4,481,250	83.3290	4,166,445	5,000,000	4,551,935	0	10,525	0	0	4.600	5.293	JJ	100,944	230,000	12/23/2015	01/23/2046
91822Q-2C-0	REPUBLIC OF UZBEKISTAN SOVEREIGN		D		3.C FE	280,575	84.1510	244,037	290,000	282,553	0	914	0	0	3.700	4.131	MN	1,073	10,730	10/08/2021	11/25/2030
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						86,417,386	XXX	82,494,434	88,543,000	86,574,046	893	106,196	0	0	XXX	XXX	XXX	1,425,969	3,040,019	XXX	XXX
0309999999. Total - All Other Government Bonds						86,417,386	XXX	82,494,434	88,543,000	86,574,046	893	106,196	0	0	XXX	XXX	XXX	1,425,969	3,040,019	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
489890-KB-8	KENOWA HILLS MICH PUB SCHS SCHOOL DISTRICT			2	1.C FE	3,800,000	100.1170	3,804,455	3,800,000	3,800,000	0	0	0	0	6.375	6.375	MN	40,375	242,250	05/27/2010	05/01/2026
602366-MV-5	MILWAUKEE WIS SCHOOL DISTRICT				1.G FE	2,983,290	99.4350	2,983,040	3,000,000	2,995,423	0	1,260	0	0	5.250	5.301	FA	59,500	157,500	05/27/2010	02/15/2027
668180-CW-0	NORTHWESTERN OHIO LOC SCH DIST SCHOOL DISTRICT				1.B FE	2,021,160	103.1990	2,063,987	2,000,000	2,005,188	0	(1,626)	0	0	5.820	5.720	JD	9,700	116,400	05/14/2010	12/01/2026
840610-QH-5	SOUTH WASH CNTY INDPT SCH DIST SCHOOL DISTRICT				1.B FE	3,775,525	101.6490	3,796,606	3,735,000	3,743,201	0	(3,178)	0	0	5.150	5.050	JD	16,029	192,353	05/21/2010	06/01/2026
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						12,579,975	XXX	12,648,088	12,535,000	12,543,812	0	(3,544)	0	0	XXX	XXX	XXX	125,604	708,503	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						12,579,975	XXX	12,648,088	12,535,000	12,543,812	0	(3,544)	0	0	XXX	XXX	XXX	125,604	708,503	XXX	XXX
098825-ZS-4	BOONE CNTY KY SCH DIST FIN COR EDUCATION	CF		2	1.E FE	4,295,476	100.0600	4,237,538	4,235,000	4,235,000	0	0	0	0	5.750	5.560	JD	20,293	243,513	06/04/2010	06/01/2027
142523-BJ-7	CARLISLE-SULLIVAN IND SCH BLDG EDUCATION			2	1.B FE	2,000,000	100.0820	2,001,635	2,000,000	2,000,000	0	0	0	0	5.750	5.750	JJ	53,028	115,000	05/27/2010	01/15/2027
181507-BH-6	CLARK PLEASANT IND MIDDLE SCH EDUCATION				1.B FE	2,510,000	102.9070	2,582,966	2,510,000	2,510,000	0	0	0	0	1.640	1.640	JJ	18,981	41,164	12/08/2009	07/15/2025
45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK			2	1.D FE	833,175	100.1470	816,197	815,000	817,798	0	(862)	0	0	6.210	5.980	FA	21,088	50,612	01/23/2008	02/01/2027
583080-DX-1	MEADE SCH DIST NO 46-1 S D SCHOOL DISTRICT				1.D FE	5,000,000	103.2440	5,162,190	5,000,000	5,000,000	0	0	0	0	5.650	5.650	JD	23,542	282,500	05/18/2010	06/01/2027
63607V-AB-2	NFAGEN GENERAL			2	2.B FE	4,705,000	69.3520	3,263,026	4,705,000	4,705,000	0	0	0	0	3.278	3.278	JAJO	38,557	115,795	11/19/2020	10/01/2037
639064-RP-1	NAUGATUCK CONN GENERAL OBLIGATION				1.D FE	196,617	100.0740	195,144	195,000	195,037	0	(81)	0	0	5.810	5.735	JD	944	11,330	10/21/2003	06/01/2024
741701-YJ-9	PRINCE GEORGES CNTY MD GENERAL OBLIGATION				1.A FE	1,920,000	102.2060	1,962,347	1,920,000	1,920,000	0	0	0	0	1.615	1.615	MJSD	1,378	31,008	12/04/2009	12/15/2025
915137-5R-0	UNIVERSITY OF TEXAS				1.A FE	1,856,440	100.0830	2,001,661	2,000,000	1,899,651	0	4,440	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
939042-DS-3	WASHINGTON IND ELEM SCH BLDG C SCHOOL DISTRICT			2	1.B FE	1,850,000	100.0910	1,851,683	1,850,000	1,850,000	0	0	0	0	5.900	5.900	JJ	50,330	109,150	05/28/2010	01/15/2027
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						25,166,708	XXX	24,074,387	25,230,000	25,132,486	0	3,497	0	0	XXX	XXX	XXX	264,362	1,095,952	XXX	XXX
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300	CF		4	1.A	342,609	91.0080	300,035	329,679	341,838	0	825	0	0	3.000	2.351	MON	824	9,890	07/24/2012	08/15/2042
31335A-UL-0	FG FG G60587	CF		4	1.A	1,135,278	96.6220	1,041,821	1,078,249	1,169,748	0	4,460	0	0	4.000	2.703	MON	3,594	43,130	11/07/2017	02/01/2046
31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH			4	1.A	70,802	102.6560	78,022	76,004	73,954	0	118	0	0	6.000	7.082	MON	380	4,560	03/20/2002	03/15/2032
3133TJ-DR-1	FREDDIE MAC - CMO FHR 2126 CB			4	1.A	12,047	101.0560	12,094	11,968	12,064	0	(16)	0	0	6.250	5.560	MON	62	748	08/23/2002	02/15/2029
3133TK-FG-0	FHLMC FHR 2140 ND	CF		4	1.A	177,036	101.4510	193,578	190,810	188,000	0	243	0	0	6.500	7.371	MON	1,034	12,403	11/01/2000	04/15/2029
3136A3-EE-7	FNR 2011-143 PZ	CF		4	1.A	2,983,967	97.9520	2,673,964	2,729,875	2,842,674	0	(7,072)	0	0	4.500	3.596	MON	10,237	122,844	06/26/2012	01/25/2042
3136A9-P8-5	FNR 2012-120 AH	CF		4	1.A	90,479	97.0780	88,947	91,624	91,198	0	88	0	0	2.500	2.779	MON	191	2,291	10/22/2013	02/25/2032
3136AH-VS-6	FNR 2013-136 CZ			4	1.A	4,491,733	93.6360	4,952,494	5,289,067	4,831,817	0	1,410	0	0	3.500	5.174	MON	15,426	185,117	12/06/2013	01/25/2044
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ	CF		4	1.A	6,655,476	89.5860	5,865,110	6,546,882	6,628,436	0	19,230	0	0	4.000	3.895	MON	21,823	256,288	12/01/2023	04/25/2057
3137A8-SR-0	FHMS FHR 3841 NW	CF		4	1.A	256,674	99.2230	244,114	246,025	246,491	0	(435)	0	0	4.500	3.946	MON	923	11,071	06/29/2011	04/15/2026
3137AB-2C-4	FHR FHR 3855 HB	CF		4	1.A	134,155	99.3820	132,006	132,827	132,657	0	(68)	0	0	4.000	3.894	MON	443	5,313	06/17/2011	05/15/2026
3137B2-DN-7	FHR FHR 4203 NJ			4	1.A	148,562	97.8460	147,063	150,300	149,900	0	97	0	0	3.000	3.239	MON	376	4,509	06/25/2013	10/15/2040
3137BC-6T-0	FHR FHR 4361 WV	CF		4	1.A	1,129,113	95.7700	1,089,737	1,137,869	1,133,180	0	(203)	0	0	3.500	3.611	MON	3,319	39,825	06/24/2014	05/15/2044
3137FU-PE-8	FHR 4988 IH			4	1.A	1,133,213	8.2430	925,446	0	935,535	0	(75,603)	0	0	2.500	3.107	MON	23,389	280,672	10/08/2020	07/25/2035
3138EG-QR-8	FN FN AL0463			4	1.A	168,450	97.8880	164,771	168,325	168,122	0	(43)	0	0	3.000	2.952	MON	421	5,050	07/21/2011	07/01/2026
3138EG-QR-8	FN FN AL0463	CF		4	1.A	168,450	97.8880	164,771	168,325	168,122	0	(43)	0	0	3.000	2.952	MON	421	5,050	07/21/2011	07/01/2026
3138EM-LE-9	FNMA FN AL4824	CF		4	1.A	641,048	96.7650	590,770	610,522	634,061	0	(675)	0	0	4.000	3.349	MON	2,035	24,421	04/11/2014	09/01/2043
3138WG-LS-1	FN FN AS6636	CF		4	1.A	3,020,644	90.4440	2,667,181	2,948,993	3,038,888	0	(1,007)	0	0	3.000	2.542	MON	7,372	88,470	02/10/2016	10/01/2045
31392X-5H-7	FHR FHR 2517 BQ	CF		4	1.A	200,866	101.8310	208,452	204,705	202,848	0	122	0	0	5.500	5.849	MON	938	11,259	12/18/2006	10/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
31393U-L2-7	FNW 2003-129 QG	CF		4	1.A	19,819	100.0000	20,323	20,323	20,323	0	85	0	0	5.000	5.267	MON	85	696	02/26/2004	01/25/2024
31394F-ED-3	FNR 2005-74 NZ	CF		4	1.A	1,152,401	104.3080	975,001	934,734	1,082,539	0	(9,825)	0	0	6.000	3.987	MON	4,674	54,303	12/01/2023	09/25/2035
31394P-X6-5	FHR FHR 2756 ME			4	1.A	12,785	99.6390	12,855	12,901	12,876	0	3	0	0	5.000	5.120	MON	54	645	03/11/2004	02/15/2024
31396E-HU-3	FREDDIE MAC FHR 3063 LY			4	1.A	124,558	99.7520	126,181	126,495	126,062	0	84	0	0	5.500	5.745	MON	580	6,957	01/26/2006	11/15/2025
31396G-BL-4	FHR FHR 3087 KX			4	1.A	81,384	99.9000	83,134	83,217	82,874	0	75	0	0	5.500	5.780	MON	381	4,577	02/14/2006	12/15/2025
31396G-BL-4	FHR FHR 3087 KX	CF		4	1.A	82,216	99.9000	83,134	83,217	82,951	0	40	0	0	5.500	5.780	MON	381	4,577	01/03/2007	12/15/2025
31396G-LX-7	FHR FHR 3091 CB			4	1.A	102,981	99.9920	104,542	104,550	104,174	0	65	0	0	5.500	5.748	MON	479	5,750	01/27/2006	01/15/2026
31396G-RY-9	FHR FHR 3098 HV			4	1.A	179,919	99.9790	182,794	182,833	182,181	0	109	0	0	5.500	5.746	MON	838	10,056	01/27/2006	01/15/2026
31396H-FA-2	FHR FHR 3107 MY	CF		4	1.A	90,147	99.9090	90,975	91,058	90,765	0	40	0	0	5.500	5.686	MON	417	5,008	12/15/2006	02/15/2026
31396Q-B6-5	FNR 2009-73 LD	CF		4	1.A	639,297	98.6160	707,500	717,429	691,386	0	3,620	0	0	4.000	5.801	MON	2,391	28,697	08/26/2009	09/25/2029
31397H-YG-7	FHR FHR 3329 LB			4	1.A	176,213	100.1060	191,349	191,146	187,807	0	769	0	0	5.500	6.738	MON	876	10,513	06/29/2007	06/15/2027
31397H-YJ-1	FHR FHR 3329 MB			4	1.A	122,800	100.6570	123,644	122,838	122,589	0	(13)	0	0	6.000	6.043	MON	614	7,370	06/29/2007	06/15/2027
31398F-TR-2	FNR 2009-91 GL	CF		4	1.A	5,137	98.9080	5,322	5,381	5,355	0	14	0	0	4.000	4.724	MON	18	215	11/06/2009	11/25/2024
31398J-N7-4	FHR FHR 3573 MD	CF		4	1.A	149,439	99.2260	153,642	154,841	154,347	0	304	0	0	4.000	4.558	MON	516	6,194	09/25/2009	09/15/2024
31398L-W9-5	FHR FHR 3627 QH	CF		4	1.A	72,340	99.0130	68,074	68,752	68,905	0	(193)	0	0	4.000	3.234	MON	229	2,750	08/26/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	CF		4	1.A	20,989	99.2370	21,595	21,761	21,684	0	46	0	0	4.000	4.546	MON	73	870	01/28/2010	02/25/2025
31398N-HK-3	FNR 2010-100 DB	CF		4	1.A	3,367	99.2700	3,075	3,098	3,094	0	(9)	0	0	4.500	3.401	MON	12	139	08/19/2010	09/25/2025
31418X-ZQ-4	FNMA FN AD9750	CF		4	1.A	126,185	98.0900	121,815	124,186	124,607	0	(300)	0	0	3.500	2.915	MON	362	4,346	12/02/2010	12/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						26,122,579	XXX	24,615,331	25,160,809	26,154,052	0	(63,658)	0	0	XXX	XXX	XXX	106,188	1,266,574	XXX	XXX
30316K-AE-1	FRESB 2020-SB78 X1			4	1.A	834,407	3.7630	364,693	0	521,359	0	(126,786)	0	0	1.138	(7.945)	MON	9,192	117,448	03/24/2021	06/25/2040
3137BL-N2-0	FHMS K049 X1			4	1.A	5,295,680	0.7400	1,738,463	0	1,867,060	0	(1,379,169)	0	0	0.547	7.150	MON	106,956	1,438,584	08/18/2021	07/25/2025
3137BR-QL-2	FHMS FHMS K057 X1			4	1.A	6,577,631	2.4060	2,218,873	0	2,117,550	0	(988,650)	0	0	1.162	3.822	MON	89,272	1,125,759	03/02/2022	07/25/2026
3137FJ-ZB-8	FHMS K084 X1			4	1.A FE	4,597,563	1.0400	2,744,106	0	2,723,324	0	(560,167)	0	0	0.206	8.511	MON	45,333	684,310	07/14/2020	10/25/2028
3137FT-ZS-9	FHMS K110 X1			4	1.A FE	3,112,387	8.1280	1,944,895	0	2,057,376	0	(333,242)	0	0	1.696	3.051	MON	33,814	417,569	09/14/2021	04/25/2030
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						20,417,668	XXX	9,011,030	0	9,286,669	0	(3,388,014)	0	0	XXX	XXX	XXX	284,567	3,783,670	XXX	XXX
13033D-AH-8	CAHFA 2021-3 X CAHFA 2021-2			4	1.B FE	4,159,656	6.7970	4,201,701	0	3,469,032	0	(298,659)	0	0	0.843	3.646	MON	43,426	511,722	12/01/2023	03/25/2035
13080S-ZB-3	CALIFORNIA STWD CMNTYS DEV AUT NURSING HOME			4	1.D FE	3,435,000	90.4760	3,107,864	3,435,000	3,435,000	0	0	0	0	2.050	2.050	FA	29,341	70,418	10/07/2020	08/01/2030
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES	CF		4	1.B FE	2,941,380	96.6930	2,900,792	3,000,000	2,949,723	0	1,081	0	0	4.881	5.002	AO	36,608	146,430	03/27/2014	10/01/2047
454898-QX-8	INDIANA MUN PWR AGY PWR SUPPLY POWER	CF		4	1.E FE	45,000	100.0000	45,000	45,000	45,000	0	0	0	0	7.350	7.239	JJ	1,654	3,308	04/09/2009	01/01/2024
56052F-BD-6	MAINE ST HSG AUTH MTGE	CF		2	1.B FE	3,110,000	85.3390	2,654,039	3,110,000	3,110,000	0	0	0	0	3.950	3.950	MN	15,697	122,845	02/04/2015	11/15/2040
592643-AA-8	MET WASHINGTON DC ARPTS			4	2.A FE	1,356,940	126.9740	1,269,744	1,000,000	1,304,012	0	(6,896)	0	0	7.462	5.172	AO	18,655	74,620	07/23/2014	10/01/2046
59335K-CW-5	MIAMI-DADE CNTY FL SEAPORT REV TRANSPORTATION			2	1.F FE	5,000,000	78.6240	3,931,218	5,000,000	5,000,000	0	0	0	0	2.462	2.462	AO	30,775	123,100	08/19/2021	10/01/2034
60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG	CF		2	1.A FE	1,392,646	95.5000	1,329,974	1,392,646	1,392,646	0	0	0	0	3.230	3.230	MON	3,749	44,975	07/17/2019	08/01/2049
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME			2	1.E FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	5.630	5.689	MON	4,769	36,263	04/05/2023	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL			4	1.E FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	5.630	5.692	MON	4,769	52,091	04/21/2021	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION			4	1.E FE	2,200,000	100.0000	2,200,000	2,200,000	2,200,000	0	0	0	0	5.630	5.630	MON	10,491	119,293	08/29/2022	09/01/2031
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL			4	1.E FE	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	5.630	5.615	JD	231	20,803	07/05/2023	06/30/2028
665250-BV-7	NORTHERN ILL MUN PWR AGY PWR	CF		4	1.G FE	1,730,000	100.0000	1,730,000	1,730,000	1,730,000	0	0	0	0	6.188	6.109	JJ	53,526	107,052	08/05/2009	01/01/2024
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION	CF		2	1.D FE	7,000,000	99.5030	6,965,221	7,000,000	7,000,000	0	0	0	0	5.310	5.310	FA	154,875	371,700	01/23/2014	08/01/2046
792905-DW-8	ST PAUL MN HEALTH PARTNERS	CF		4	1.F FE	2,000,000	97.8180	1,956,356	2,000,000	2,000,000	0	0	0	0	4.189	4.189	JJ	41,890	83,780	05/29/2015	07/01/2027
812643-DA-9	SEATTLE WASH MUN LT & PWR REV	CF		4	1.C FE	999,550	103.7760	1,037,763	1,000,000	999,845	0	17	0	0	5.470	5.472	FA	22,792	54,700	05/17/2010	02/01/2030
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL			4	1.E FE	825,000	100.0000	825,000	825,000	825,000	0	0	0	0	5.480	5.480	MON	3,768	29,275	04/18/2023	07/01/2041
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT	CF		2	1.G FE	600,000	100.1350	600,809	600,000	600,000	0	0	0	0	7.250	7.248	MN	5,558	43,500	05/08/2008	05/15/2028

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
92812U-03-5	VASHSG 2013-D A			4	1.A FE	411,707	97.3980	400,993	411,707	411,707	0	0	0	0	4.300	4.339	MON	1,475	13,277	12/04/2013	12/25/2043
92812V-CB-0	VIRGINIA ST HSG DEV AUTH MULTIFAMILY HSG	CF		4	1.B FE	3,500,000	94.6890	3,314,132	3,500,000	3,500,000	0	0	0	0	4.366	4.366	MN	25,468	152,810	10/29/2014	11/01/2034
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	CF		4	1.B FE	448,248	91.3940	409,670	448,248	448,248	0	0	0	0	3.250	3.261	MON	1,214	13,354	03/11/2013	08/25/2042
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						43,655,127	XXX	41,380,276	39,197,601	42,920,213	0	(304,457)	0	0	XXX	XXX	XXX	510,731	2,195,316	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						115,362,082	XXX	99,081,024	89,588,410	103,493,420	0	(3,752,632)	0	0	XXX	XXX	XXX	1,165,848	8,341,512	XXX	XXX
723048-AA-8	PINEBRIDGE			1	2.C PL	7,650,480	100.0000	7,650,480	7,650,480	7,650,480	0	0	0	0	10.114	9.637	MJSD	2,149	555,577	12/04/2023	09/21/2032
723048-AB-6	PINEBRIDGE			1	4.A PL	3,477,493	100.0000	3,477,493	3,477,493	3,477,493	0	0	0	0	12.114	11.689	MJSD	1,170	302,029	12/04/2023	09/21/2032
001192-AH-6	SOUTHERN CO GAS CAPITAL			1	2.A FE	3,993,320	101.7330	4,069,304	4,000,000	3,994,429	0	170	0	0	5.875	5.887	MS	69,194	235,000	03/16/2011	03/15/2041
00164V-AF-0	AMC NETWORKS INC	LS		1	4.B FE	5,009,493	76.7960	3,837,509	4,997,000	5,002,417	0	(2,482)	0	0	4.250	4.213	FA	80,230	212,373	01/26/2021	02/15/2029
00175P-AB-9	AMN HEALTHCARE INC			1	3.C FE	2,233,000	95.3050	2,128,153	2,233,000	2,233,000	0	0	0	0	4.625	4.625	AO	25,819	103,276	09/26/2019	10/01/2027
00206R-BA-9	AT&T INC	LS		1	2.B FE	4,966,800	101.6990	5,084,944	5,000,000	4,974,099	0	834	0	0	5.550	5.596	FA	104,833	277,500	08/15/2011	08/15/2041
00287Y-CA-5	ABBVIE INC			1	1.G FE	1,993,168	90.4380	1,808,752	2,000,000	1,993,896	0	266	0	0	4.050	4.076	MN	9,000	81,000	11/19/2020	11/21/2039
00287Y-DB-2	ABBVIE INC			1	1.G FE	2,524,453	96.1650	2,404,118	2,500,000	2,522,546	0	(639)	0	0	4.750	4.682	MS	34,965	118,750	11/19/2020	03/15/2045
00440E-AH-0	ACE INA HOLDINGS INC			1	1.F FE	1,061,720	116.2750	1,162,750	1,000,000	1,039,414	0	(2,068)	0	0	6.700	6.237	MN	8,561	67,000	04/09/2007	05/15/2036
00440E-AW-7	ACE INA HOLDINGS INC			1	1.F FE	1,252,994	93.9840	1,160,699	1,235,000	1,250,074	0	(428)	0	0	4.350	4.263	MN	8,655	53,723	02/17/2016	11/03/2045
00653V-AC-5	ADAPTHEALTH LLC			1	4.B FE	775,000	77.5660	601,134	775,000	775,000	0	0	0	0	4.625	4.625	FA	14,935	35,844	12/15/2020	08/01/2029
007589-AA-2	ADVOCATE HEALTH			1	1.C FE	4,000,000	97.1490	3,885,964	4,000,000	4,000,000	0	0	0	0	3.829	3.829	FA	57,860	153,160	08/07/2018	08/15/2028
007589-AC-8	ADVOCATE HEALTH			1	1.C FE	5,000,000	76.4500	3,822,503	5,000,000	5,000,000	0	0	0	0	3.387	3.387	AO	35,752	169,350	11/07/2019	10/15/2049
010392-FL-7	ALABAMA POWER CO			1	1.E FE	4,002,683	86.1820	2,891,394	3,355,000	3,927,345	0	(20,435)	0	0	4.150	3.027	FA	52,599	139,233	02/26/2020	08/15/2044
010392-FS-2	ALABAMA POWER CO			1	1.G FE	3,718,200	87.1060	2,613,168	3,000,000	3,651,180	0	(18,210)	0	0	4.300	3.035	JJ	59,483	129,000	02/26/2020	07/15/2048
013092-AE-1	ALBERTSONS COS/SAFEWAY	LS		1	3.C FE	450,000	95.7860	431,035	450,000	450,000	0	0	0	0	4.875	4.875	FA	8,288	21,938	01/22/2020	02/15/2030
015271-BB-4	ALEXANDRIA REAL ESTATE			1	2.A FE	3,980,000	96.7420	3,869,676	4,000,000	3,980,479	0	479	0	0	5.150	5.182	AO	43,489	136,761	02/02/2023	04/15/2053
01959L-AA-0	ALLINA HEALTH SYSTEM			1	1.D FE	4,000,000	93.3290	3,733,164	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
021752-AA-8	ALTOONA-BLAIR COUNTY DEV			2	1.F FE	3,400,000	100.0000	3,400,000	3,400,000	3,400,000	0	0	0	0	5.380	0.570	MON	15,488	168,958	04/20/2022	04/01/2035
023135-AP-1	AMAZON.COM INC			1	1.E FE	2,405,385	103.4930	2,328,584	2,250,000	2,350,017	0	(7,481)	0	0	4.800	4.276	JD	7,800	108,000	05/01/2015	12/05/2034
023135-BJ-4	AMAZON.COM INC			1	1.E FE	992,661	90.1880	901,879	1,000,000	993,484	0	160	0	0	4.050	4.093	FA	14,513	40,500	06/06/2018	08/22/2047
02343U-AG-0	AMCOR FINANCE USA INC			1	2.B FE	4,841,616	96.6600	4,833,012	5,000,000	4,933,800	0	26,465	0	0	3.625	4.227	AO	31,719	181,250	04/23/2020	04/28/2026
02343U-AJ-4	AMCOR FINANCE USA INC	LS		1	2.B FE	10,358,250	104.0120	10,921,311	10,500,000	10,363,820	0	5,570	0	0	5.625	5.805	MN	57,422	295,313	06/13/2023	05/26/2033
02360F-AB-2	UNION ELECTRIC CO			1	1.F FE	1,326,675	103.4860	1,552,286	1,500,000	1,384,565	0	5,313	0	0	5.300	6.143	FA	33,125	79,500	01/30/2007	08/01/2037
02369F-AA-5	AMER AGCREDIT FLCA/PCA STRUCTURED NOTE			2	2.B FE	2,478,750	59.5760	1,787,273	3,000,000	2,504,140	0	25,390	0	0	3.375	5.194	JD	4,500	101,250	02/01/2023	06/15/2036
025537-AP-6	AMERICAN ELECTRIC POWER			1	2.B FE	998,290	71.3720	713,717	1,000,000	998,396	0	38	0	0	3.250	3.259	MS	10,833	32,500	03/03/2020	03/01/2050
025816-CW-7	AMERICAN EXPRESS CO	LS		2	1.F FE	16,929,710	99.0640	16,840,796	17,000,000	16,943,851	0	9,095	0	0	4.050	4.119	MN	110,925	688,500	04/29/2022	05/03/2029
031162-DF-4	AMGEN INC			1	2.A FE	6,960,940	84.5960	5,921,702	7,000,000	6,961,885	0	689	0	0	4.200	4.233	FA	105,350	294,000	02/17/2022	02/22/2052
032177-AJ-6	AMSTED INDUSTRIES			1	3.C FE	3,802,015	91.5310	3,373,836	3,686,000	3,764,393	0	(16,207)	0	0	4.625	4.191	MN	21,783	170,478	03/04/2022	05/15/2030
035229-CN-1	ANHEUSER-BUSCH COS INC			1	1.G FE	2,403,781	108.7340	2,460,649	2,263,000	2,402,101	0	(1,680)	0	0	6.500	5.956	FA	61,290	0	08/03/2023	02/01/2043
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1	1.G FE	10,067,952	98.6610	10,112,791	10,250,000	10,087,029	0	1,554	0	0	4.900	4.999	FA	209,271	502,250	01/06/2021	02/01/2046
03523T-BT-4	ANHEUSER-BUSCH			1	1.G FE	5,902,611	92.3190	5,635,180	6,104,000	5,924,015	0	3,809	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	1.G FE	2,122,236	100.2130	2,004,259	2,000,000	2,100,439	0	(3,536)	0	0	4.950	4.539	JJ	45,650	99,000	12/16/2016	01/15/2042
036752-AS-2	ELEVANCE HEALTH, INC			1	2.B FE	4,981,800	78.5470	3,927,344	5,000,000	4,982,587	0	367	0	0	3.600	3.620	MS	53,000	180,000	03/08/2021	03/15/2051
037833-AL-4	APPLE INC			1	1.B FE	3,207,168	89.0150	3,097,721	3,480,000	3,256,881	0	7,237	0	0	3.850	4.343	MN	21,214	133,980	01/21/2016	05/04/2043
037833-BA-7	APPLE INC			1	1.B FE	5,405,340	83.4410	5,006,483	6,000,000	5,513,129	0	14,419	0	0	3.450	4.024	FA	81,650	207,000	04/29/2015	02/09/2045
037833-BH-2	APPLE INC			1	1.B FE	1,992,700	95.0770	1,901,530	2,000,000	1,993,845	0	168	0	0	4.375	4.397	MN	11,667	87,500	05/06/2015	05/13/2045
037833-BX-7	APPLE INC			1	1.B FE	2,982,690	98.6550	2,959,659	3,000,000	2,985,045	0	374	0	0	4.650	4.686	FA	49,600	139,500	02/16/2016	02/23/2046
04351L-AB-6	ASCHEA			1	1.B FE	2,000,000	86.1460	1,722,914	2,000,000	2,000,000	0	0	0	0	3.945	3.945	MN	10,082	78,900	04/25/2016	11/15/2046

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
045054-AF-0	ASHTEAD CAPITAL INC			1	2.C FE	7,030,770	96.0790	7,166,563	7,459,000	7,252,795	0	50,163	0	0	4.375	5.219	FA	123,281	326,331	03/07/2019	08/15/2027
049560-AW-5	ATMOS ENERGY	LS		1	1.G FE	6,954,990	68.1480	4,770,349	7,000,000	6,956,892	0	981	0	0	2.850	2.882	FA	75,367	199,500	09/21/2021	02/15/2052
05279#-AJ-8	AUTOLIV ASP INC PP			1	2.B FE	5,000,000	97.2380	4,861,913	5,000,000	5,000,000	0	0	0	0	4.440	4.440	AO	41,933	247,000	04/16/2014	04/23/2029
05329W-AM-4	AUTONATION, INC			1	2.C FE	4,917,350	97.9700	4,898,522	5,000,000	4,952,657	0	25,061	0	0	4.500	5.068	AO	56,250	225,000	07/26/2022	10/01/2025
05366D-AA-6	AVIATION CAPITAL GROUP			1	2.C FE	4,943,600	102.9700	5,148,507	5,000,000	4,947,282	0	3,682	0	0	6.375	6.575	JJ	173,542	0	06/12/2023	07/15/2030
053773-BC-0	AVIS BUDGET CAR RENTAL			1	3.C FE	2,020,833	97.0090	1,940,184	2,000,000	2,002,995	0	(6,216)	0	0	5.750	5.558	JJ	53,028	115,000	12/18/2020	07/15/2027
05379B-AQ-0	AVISTA CORP			1	1.G FE	4,994,950	84.4680	4,223,412	5,000,000	4,995,363	0	101	0	0	4.350	4.356	JD	18,125	217,500	05/15/2018	06/01/2048
057224-AK-3	BAKER HUGHES INC			1	1.G FE	3,930,300	106.9680	3,209,026	3,000,000	3,378,801	0	(66,453)	0	0	6.875	4.077	JJ	95,104	206,250	02/18/2014	01/15/2029
06051G-FH-7	BANK OF AMERICA CORP				2.A FE	3,011,430	98.9720	2,969,175	3,000,000	3,000,760	0	(1,330)	0	0	4.200	4.153	FA	43,750	126,000	08/21/2014	08/26/2024
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	1,925,620	97.6740	1,953,479	2,000,000	1,977,896	0	10,086	0	0	3.366	3.929	JJ	29,546	67,320	05/02/2018	01/23/2026
06051G-HS-1	BANK OF AMERICA CORP			1	1.G FE	5,000,000	87.7570	4,387,862	5,000,000	5,000,000	0	0	0	0	4.330	4.330	MS	63,747	216,500	03/12/2019	03/15/2050
06654D-AD-9	BANNER HEALTH	LS		1	1.D FE	5,013,900	82.6840	4,134,183	5,000,000	5,009,579	0	(1,374)	0	0	1.897	1.867	JJ	47,425	94,850	10/20/2020	01/01/2031
067316-AH-2	BARCARDI			1	2.C FE	6,508,810	95.6730	4,783,667	5,000,000	6,402,447	0	(35,922)	0	0	5.300	3.563	MN	33,861	265,000	01/12/2021	05/15/2048
07274E-AG-8	BAYER US FINANCE LLC			1	2.B FE	4,990,325	98.0450	4,902,238	5,000,000	4,998,958	0	1,092	0	0	3.375	3.398	AO	38,906	168,750	10/01/2014	10/08/2024
07274N-AL-7	BAYER US FINANCE II LLC			1	2.B FE	2,978,130	95.1890	2,855,673	3,000,000	2,988,313	0	2,054	0	0	4.375	4.463	JD	5,833	131,250	06/18/2018	12/15/2028
07274N-BE-2	BAYER US FINANCE II LLC			1	2.B FE	2,898,534	79.5760	2,387,270	3,000,000	2,911,327	0	2,592	0	0	4.650	4.884	MN	17,825	139,500	07/10/2018	11/15/2043
072863-AF-0	BAYLOR SCOTT & WHITE			1	1.D FE	2,000,000	85.1650	1,703,300	2,000,000	2,000,000	0	0	0	0	3.967	3.967	MN	10,138	79,340	04/06/2016	11/15/2046
072863-AJ-2	BAYLOR SCOTT & WHITE			1	1.D FE	3,750,000	68.9680	2,586,313	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
073096-A#-6	BAYPORT POLYMERS LLC PRIVATE PLACEMENT			1	1.E PL	30,000,000	103.1650	30,949,354	30,000,000	30,000,000	0	0	0	0	5.050	5.050	FA	572,333	757,500	02/08/2023	02/15/2033
075887-CE-7	BECTON DICKINSON				2.B FE	2,005,874	104.7400	2,094,798	2,000,000	2,002,281	0	(734)	0	0	6.700	6.653	JD	11,167	134,000	05/01/2018	12/01/2026
080555-AE-5	BELO A H CORP			1	3.C FE	49,558	101.9890	43,855	43,000	46,690	0	(969)	0	0	7.750	4.985	JD	278	3,333	11/18/2020	06/01/2027
080555-AF-2	BELO A H CORP			1	3.C FE	2,991,921	101.4570	2,686,571	2,648,000	2,802,930	0	(36,951)	0	0	7.250	5.477	MS	56,527	191,980	12/08/2020	09/15/2027
084664-BV-2	BERKSHIRE HATHAWAY INC			1	1.C FE	4,842,400	93.7350	4,686,767	5,000,000	4,870,740	0	4,105	0	0	4.300	4.501	MN	27,472	215,000	12/03/2015	05/15/2043
084664-CQ-2	BERKSHIRE HATHAWAY INC			1	1.C FE	4,974,650	92.2110	4,610,555	5,000,000	4,976,996	0	518	0	0	4.200	4.230	FA	79,333	210,000	08/07/2018	08/15/2048
093645-AJ-8	BLOCK COMMUNICATIONS			1	4.B FE	499,395	88.2740	489,040	554,000	505,222	0	5,827	0	0	4.875	7.294	MS	9,003	19,061	05/15/2023	03/01/2028
095796-AH-1	BLUE RACER MID LLC/FINAN			1	4.B FE	1,859,979	101.2850	1,829,216	1,806,000	1,820,170	0	(13,997)	0	0	7.625	6.908	JD	6,120	137,708	12/10/2020	12/15/2025
096630-AE-8	BOARDWALK PIPELINES LLC			1	2.C FE	4,943,000	101.3770	5,068,839	5,000,000	4,982,742	0	6,324	0	0	5.950	6.103	JD	24,792	297,500	05/11/2016	06/01/2026
096630-AF-5	BOARDWALK PIPELINES LLC			1	2.C FE	4,982,950	97.9720	4,898,601	5,000,000	4,993,270	0	1,695	0	0	4.450	4.491	JJ	102,597	222,500	01/05/2017	07/15/2027
097023-CB-9	BOEING CO			1	2.C FE	928,370	77.5800	775,801	1,000,000	935,168	0	1,443	0	0	3.850	4.276	MN	6,417	38,500	10/30/2018	11/01/2048
097023-CT-0	BOEING CO			1	2.C FE	5,000,000	99.5460	4,977,282	5,000,000	5,000,000	0	0	0	0	4.875	4.875	MN	40,625	243,750	04/30/2020	05/01/2025
097023-CW-3	BOEING CO			1	2.C FE	436,471	103.7170	381,680	368,000	432,778	0	(1,367)	0	0	5.805	4.619	MN	3,560	21,362	12/14/2022	05/01/2050
097023-CX-1	BOEING CO			1	2.C FE	6,979,850	103.8180	5,190,879	5,000,000	6,924,355	0	(24,268)	0	0	5.930	3.930	MN	49,417	296,500	08/24/2021	05/01/2060
09778P-AB-1	BON SECOURS MERCY	LS		1	1.E FE	2,000,000	81.9850	1,639,693	2,000,000	2,000,000	0	0	0	0	2.095	2.095	JD	3,492	41,900	10/07/2020	06/01/2031
09778P-AC-9	BON SECOURS MERCY			1	1.E FE	8,540,540	69.5890	7,863,545	11,300,000	8,611,798	0	49,758	0	0	3.205	4.804	JD	30,180	362,165	07/19/2022	06/01/2050
110122-CR-7	BRISTOL-MYERS SQUIBB			1	1.F FE	4,958,323	86.7720	4,338,600	5,000,000	4,960,483	0	818	0	0	4.250	4.301	AO	38,368	212,500	07/17/2020	10/26/2049
110122-DG-0	BRISTOL-MYERS SQUIBB			1	1.F FE	2,644,200	95.0680	1,901,359	2,000,000	2,601,502	0	(21,800)	0	0	5.250	3.178	FA	39,667	105,000	01/03/2022	08/15/2043
110122-DH-8	BRISTOL-MYERS SQUIBB			1	1.F FE	4,968,870	93.4460	4,672,298	5,000,000	4,971,579	0	814	0	0	4.625	4.668	MN	29,549	231,250	07/17/2020	05/15/2044
11135E-AA-2	BROADSTONE NET LEASE INC-A			1	2.B FE	3,698,840	77.6320	3,729,454	4,804,000	3,701,619	0	2,779	0	0	2.600	6.421	MS	36,777	0	12/20/2023	09/15/2031
11283#-AB-7	Brookfield Power PP			1	2.B PL	500,000	100.8940	504,469	500,000	500,000	0	0	0	0	5.910	5.910	JD	1,231	29,550	12/10/2005	12/16/2025
114259-AP-9	BROOKLYN UNION GAS CO			1	2.A FE	10,001,550	80.3300	8,032,980	10,000,000	10,001,051	0	(36)	0	0	4.504	4.503	MS	138,873	450,400	03/11/2016	03/10/2046
115637-AL-4	BROWN-FORMAN CORP -CL B			1	1.G FE	1,557,960	82.0630	1,641,269	2,000,000	1,562,790	0	4,830	0	0	3.750	5.637	JJ	34,583	0	08/14/2023	01/15/2043
117043-AU-3	BRUNSWICK CORP			1	2.B FE	821,899	91.1060	822,687	903,000	826,415	0	3,775	0	0	4.400	5.599	MS	11,699	31,240	11/07/2023	09/15/2032
118230-AM-3	BUCKEYE PARTNERS			1	3.C FE	3,707,063	81.0830	2,939,244	3,625,000	3,695,023	0	(1,954)	0	0	5.850	5.685	MN	27,097	212,063	08/15/2016	11/15/2043
12189L-AA-9	BURLINGTON NORTH SANTA FE			1	1.D FE	1,033,300	109.1080	1,091,081	1,000,000	1,024,200	0	(941)	0	0	5.750	5.520	MN	9,583	57,500	11/19/2010	05/01/2040
12189L-AS-0	BURLINGTON NORTH SANTA FE			1	1.G FE	1,054,730	98.8750	988,754	1,000,000	1,044,157	0	(1,358)	0	0	4.900	4.561	AO	12,250	49,000	09/26/2014	04/01/2044

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
12189T-AG-9	BURLINGTON NORTH SANTA FE			1	1.D FE	2,070,860	107.5210	2,150,414	2,000,000	2,021,575	0	(4,722)	0	0	6.875	6.556	JD	11,458	137,500	07/27/2007	12/01/2027
12467A-AF-5	C&S GROUP ENTERPRISES LL			1	4.B FE	724,563	81.3690	589,109	724,000	724,234	0	(112)	0	0	5.000	4.988	JD	1,609	36,200	12/01/2020	12/15/2028
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1	3.C FE	2,209,000	95.7280	2,114,633	2,209,000	2,209,000	0	0	0	0	5.000	5.000	FA	46,021	110,450	08/03/2017	02/01/2028
1248EP-CK-7	CHARTER COMM OPT LLC/CAP	LS		1	3.C FE	341,832	87.3650	374,794	429,000	348,009	0	5,183	0	0	4.250	7.761	FA	7,597	10,073	11/15/2023	02/01/2031
12513G-BJ-7	CDW LLC/CDW FINANCE			1	2.C FE	17,231,000	88.8500	17,770,061	20,000,000	17,332,153	0	101,153	0	0	3.569	5.682	JD	59,483	356,900	12/19/2023	12/01/2031
125523-AH-3	CIGNA CORP			1	2.A FE	7,000,309	99.2120	6,944,871	7,000,000	6,999,956	0	(66)	0	0	4.375	4.374	AO	64,653	306,250	08/20/2019	10/15/2028
125523-AJ-9	CIGNA CORP	LS		1	2.A FE	4,991,891	96.8690	4,843,444	5,000,000	4,992,977	0	312	0	0	4.800	4.813	FA	90,667	240,000	08/20/2019	08/15/2038
125523-AK-6	CIGNA CORP			1	2.A FE	6,474,100	95.2010	4,760,050	5,000,000	6,373,635	0	(36,264)	0	0	4.900	3.276	JD	10,889	245,000	02/18/2021	12/15/2048
125896-BU-3	CMS ENERGY CORP			1	2.C FE	598,500	90.5790	543,471	600,000	598,563	0	26	0	0	4.750	4.766	JD	2,375	28,500	03/16/2022	06/01/2050
12626P-AM-5	CRH AMERICA INC			1	2.A FE	2,996,310	98.1760	2,945,291	3,000,000	2,999,301	0	414	0	0	3.875	3.890	MN	13,885	116,250	05/12/2015	05/18/2025
12626P-AN-3	CRH AMERICA INC			1	2.A FE	5,986,560	99.8600	5,991,619	6,000,000	5,988,583	0	268	0	0	5.125	5.139	MN	36,729	307,500	01/27/2016	05/18/2045
126307-AY-3	CSC HOLDINGS INC			1	5.B FE	267,000	74.6370	199,281	267,000	267,000	0	0	0	0	7.500	7.498	MS	5,896	20,025	11/27/2018	04/01/2028
126307-BA-4	CSC HOLDINGS INC			1	5.B FE	717,025	62.2640	415,300	667,000	693,079	0	(6,358)	0	0	5.750	4.801	JJ	17,685	38,353	12/18/2019	01/15/2030
126307-BD-8	CSC HOLDINGS INC	LS		1	5.B FE	412,045	59.9640	252,449	421,000	414,196	0	806	0	0	4.625	4.903	JD	1,623	19,471	03/23/2021	12/01/2030
12636Y-AB-8	CRH AMERICA FINANCE INC	LS		1	2.A FE	4,971,100	89.7500	4,487,513	5,000,000	4,974,437	0	608	0	0	4.400	4.435	MN	31,778	220,000	05/02/2017	05/09/2047
126408-GX-5	CSX CORP			1	1.G FE	8,975,638	91.3380	8,672,520	9,495,000	9,067,497	0	13,400	0	0	4.400	4.760	MS	139,260	417,780	02/12/2016	03/01/2043
126408-HC-0	CSX CORP			1	1.G FE	2,685,379	84.1000	2,644,949	3,145,000	2,736,583	0	7,573	0	0	3.950	4.826	MN	20,705	124,228	01/25/2016	05/01/2050
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN			1	4.A FE	355,313	94.7630	336,408	355,000	355,252	0	(40)	0	0	5.500	5.487	JD	868	19,525	02/10/2022	06/15/2031
12662P-AD-0	CVR ENERGY INC			1	4.A FE	5,000,000	92.8840	4,644,205	5,000,000	5,000,000	0	0	0	0	5.750	5.750	FA	108,611	287,500	01/10/2020	02/15/2028
126650-CM-0	CVS CORP			1	2.B FE	10,375,400	98.3080	9,830,846	10,000,000	10,254,260	0	(17,349)	0	0	4.875	4.584	JJ	218,021	487,500	12/23/2015	07/20/2035
126650-CN-8	CVS CORP			1	2.B FE	4,288,660	94.7750	3,790,982	4,000,000	4,264,546	0	(8,654)	0	0	5.125	4.605	JJ	91,681	205,000	01/06/2021	07/20/2045
126650-CZ-1	CVS CORP			1	2.B FE	767,226	93.8340	616,491	657,000	759,860	0	(2,686)	0	0	5.050	4.014	MS	8,848	33,179	12/14/2022	03/25/2048
131347-CK-0	CALPINE CORP			1	3.A FE	541,940	98.6650	545,615	553,000	548,791	0	1,574	0	0	5.250	5.589	JD	2,419	29,033	03/07/2019	06/01/2026
14149Y-BM-9	CARDINAL HEALTH INC			1	2.B FE	2,000,000	85.7100	1,714,202	2,000,000	2,000,000	0	0	0	0	4.368	4.368	JD	3,883	87,360	06/01/2017	06/15/2047
141784-AM-0	CARGILL INC				1.F FE	3,000,000	106.7800	3,203,390	3,000,000	3,000,000	0	0	0	0	7.410	7.410	MN	28,405	222,300	07/10/2008	06/18/2027
14338H-AA-4	CARMEL VALLEY SR LIVING				1.B FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	5.460	1.737	MON	6,937	65,935	04/28/2023	09/01/2061
143905-AP-2	CARRIAGE SERVICES INC			1	4.C FE	325,000	88.7630	288,478	325,000	325,000	0	0	0	0	4.250	4.250	MN	1,765	13,813	04/29/2021	05/15/2029
144285-AL-7	CARPENTER TECHNOLOGY			1	3.B FE	3,037,970	100.3860	2,911,202	2,900,000	2,947,266	0	(28,815)	0	0	6.375	5.619	JJ	85,248	184,875	09/09/2020	07/15/2028
14448C-AS-3	CARRIER GLOBAL CORP			1	2.B FE	9,999,633	78.3780	7,837,796	10,000,000	9,998,942	0	15	0	0	3.577	3.577	AO	85,451	357,700	12/10/2020	04/05/2050
14448C-BA-1	CARRIER GLOBAL CORP			1	2.B FE	2,995,050	115.9450	3,478,358	3,000,000	2,994,855	0	(195)	0	0	6.200	6.213	MS	16,017	0	11/15/2023	03/15/2054
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	1.G FE	3,686,840	86.8180	3,472,729	4,000,000	3,754,130	0	8,472	0	0	4.350	4.869	MN	29,000	174,000	05/07/2014	11/01/2042
15089Q-AM-6	CELANESE US HOLDINGS LLC			1	2.C FE	675,968	102.5790	683,173	666,000	673,400	0	(1,878)	0	0	6.165	5.810	JJ	18,933	41,173	12/14/2022	07/15/2027
15135B-AV-3	CENTENE CORP			1	2.C FE	2,929,495	89.7330	3,100,258	3,455,000	2,990,687	0	61,026	0	0	3.375	6.032	FA	44,051	116,606	12/28/2022	02/15/2030
151895-E#-2	CENTERPOINT PROPERTY TRUST PP			1	1.G FE	8,000,000	88.4650	7,077,183	8,000,000	8,000,000	0	0	0	0	2.830	2.830	AO	39,620	226,400	10/23/2020	10/28/2030
151895-F*-5	CENTERPOINT PROPERTY TRUST PP			1	1.G FE	4,000,000	85.4490	3,417,977	4,000,000	4,000,000	0	0	0	0	2.930	2.930	JJ	54,693	117,200	01/04/2021	01/13/2033
15189W-AR-1	CENTERPOINT CENTERPOINT ENERGY RES			1	2.A FE	9,625,361	108.1690	8,112,689	7,500,000	9,574,769	0	(50,592)	0	0	6.100	3.277	JD	38,125	228,750	07/28/2023	12/01/2035
15189X-AT-5	CENTERPOINT ENER HOUSTON			1	1.F FE	2,484,825	88.2800	2,207,007	2,500,000	2,486,175	0	301	0	0	4.250	4.286	FA	44,271	106,250	01/10/2019	02/01/2049
161175-AZ-7	CHARTER COMM OPT LLC/CAP			1	2.C FE	5,000,000	101.5310	5,076,573	5,000,000	5,000,000	0	0	0	0	6.384	6.384	AO	60,293	319,200	12/19/2016	10/23/2035
161175-BA-1	CHARTER COMM OPT LLC/CAP			1	2.C FE	9,085,852	98.2420	8,841,752	9,000,000	9,075,210	0	(1,646)	0	0	6.484	6.411	AO	110,228	583,560	12/06/2016	10/23/2045
16412X-AG-0	CHENIERE CORP CHRISTI HD			1	2.B FE	5,000,000	100.4560	5,022,800	5,000,000	5,000,000	0	0	0	0	5.125	5.125	JD	712	256,250	12/22/2017	06/30/2027
166754-AP-6	CHEVRON PHILLIPS CHEM			1	1.G FE	4,637,817	96.0320	4,465,503	4,650,000	4,645,936	0	1,273	0	0	3.400	3.431	JD	13,175	158,100	11/17/2016	12/01/2026
16876A-AA-2	CHILDREN'S HOSPITAL MED			1	1.C FE	5,000,000	91.5420	4,577,078	5,000,000	5,000,000	0	0	0	0	4.268	4.268	MN	27,268	213,400	10/30/2014	05/15/2044
16876A-AB-0	CHILDREN'S HOSPITAL MED			1	1.C FE	5,000,000	94.1010	4,705,072	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
172062-AE-1	CINCINNATI FINANCIAL			1	1.G FE	2,025,480	104.8450	2,096,893	2,000,000	2,014,906	0	(965)	0	0	6.125	6.029	MN	20,417	122,500	02/02/2007	11/01/2034
172967-EC-1	CITIGROUP				1.G FE	1,973,620	104.6800	2,093,599	2,000,000	1,982,505	0	826	0	0	5.875	5.970	MN	10,444	117,500	05/21/2007	05/29/2037

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
172967-KG-5	CITIGROUP				1.G FE	4,993,350	97.6660	4,883,277	5,000,000	4,998,396	0	724	0	0	3.700	3.716	JJ	86,847	185,000	01/05/2016	01/12/2026
172967-MU-2	CITIGROUP			2	3.A FE	615,278	92.1360	587,828	638,000	624,143	0	6,316	0	0	4.000	5.192	MJSD	1,489	25,520	05/11/2022	12/10/2025
172967-MV-0	CITIGROUP			2	3.A FE	5,000,000	88.6010	4,430,048	5,000,000	5,000,000	0	0	0	0	3.875	3.875	FMAN	23,142	193,750	02/10/2021	01/01/9999
17888H-AA-1	CIVITAS RESOURCES INC			1	3.C FE	303,400	104.5870	309,577	296,000	302,676	0	(724)	0	0	8.375	7.756	JJ	12,533	0	07/13/2023	07/01/2028
18539U-AC-9	CLEARWAY ENERGY OPERATIN			1	3.B FE	509,000	96.3000	490,167	509,000	509,000	0	0	0	0	4.750	4.750	MS	7,119	24,178	12/04/2019	03/15/2028
191216-CQ-1	COCA-COLA CO			1	1.E FE	4,967,900	93.2360	4,661,776	5,000,000	4,969,807	0	613	0	0	4.200	4.238	MS	56,000	210,000	03/20/2020	03/25/2050
191219-AY-0	COCA COLA ENTERPRISES				1.F FE	2,733,280	106.1630	2,123,255	2,000,000	2,181,962	0	(59,155)	0	0	6.950	3.586	MN	17,761	139,000	11/29/2012	11/15/2026
19565C-AA-8	COLONIAL ENTERPRISES INC			1	1.G FE	4,997,450	90.8110	4,540,547	5,000,000	4,998,163	0	238	0	0	3.250	3.256	MN	20,764	162,500	05/06/2020	05/15/2030
195869-AG-7	COLONIAL PIPE LINE			1	1.G FE	1,999,460	115.3470	2,306,931	2,000,000	1,999,937	0	11	0	0	7.630	7.630	MN	13,141	152,600	04/02/2002	04/15/2032
198280-AH-2	COLUMBIA PIPELINE GROUP			1	2.A FE	7,608,514	99.8750	6,991,231	7,000,000	7,545,610	0	(14,644)	0	0	5.800	5.185	JD	33,833	406,000	04/11/2019	06/01/2045
20030N-AC-5	COMCAST CORP			1	1.G FE	7,859,280	116.8250	7,593,624	6,500,000	7,695,424	0	(102,398)	0	0	7.050	4.578	MS	134,929	458,250	05/13/2022	03/15/2033
20030N-BE-0	COMCAST CORP			1	1.G FE	2,903,890	94.1320	2,823,946	3,000,000	2,921,706	0	2,279	0	0	4.650	4.856	JJ	64,325	139,500	09/09/2013	07/15/2042
20030N-BQ-3	COMCAST CORP			1	1.G FE	5,117,400	93.8380	4,691,901	5,000,000	5,098,358	0	(2,766)	0	0	4.600	4.456	FA	86,889	230,000	01/21/2016	08/15/2045
20030N-CE-9	COMCAST CORP			1	1.G FE	4,068,040	83.6840	3,347,347	4,000,000	4,060,369	0	(1,381)	0	0	3.999	3.905	MN	26,660	159,960	01/17/2018	11/01/2049
201723-AP-8	COMMERCIAL METALS CO			1	3.A FE	1,543,000	89.0420	1,373,918	1,543,000	1,543,000	0	0	0	0	3.875	3.875	FA	22,588	59,791	01/19/2021	02/15/2031
201723-AR-4	COMMERCIAL METALS CO			1	3.A FE	8,977,250	90.2320	8,120,868	9,000,000	8,980,899	0	1,843	0	0	4.375	4.405	MS	115,938	393,750	01/24/2022	03/15/2032
202795-HK-9	COMMONWEALTH EDISON			1	1.F FE	2,877,570	108.2010	3,246,036	3,000,000	2,922,149	0	4,147	0	0	5.900	6.205	MS	52,117	177,000	03/16/2007	03/15/2036
20338Q-AD-5	COMMSCOPE FINANCE LLC			1	5.A FE	1,057,900	89.0030	925,629	1,040,000	1,040,569	0	(4,474)	0	0	6.000	5.677	MS	20,800	62,400	10/02/2019	03/01/2026
205887-CC-4	CONAGRA FOODS INC	LS		1	2.C FE	2,249,258	99.9460	2,248,787	2,250,000	2,249,471	0	69	0	0	4.850	4.854	MN	18,188	109,125	10/15/2018	11/01/2028
205887-CD-2	CONAGRA FOODS INC			1	2.C FE	9,888,210	97.8080	7,741,498	7,915,000	9,643,878	0	(92,525)	0	0	5.300	3.401	MN	69,916	419,495	04/12/2021	11/01/2038
209111-FP-3	CONSOLIDATED EDISON OF NY			1	1.G FE	4,999,150	96.6520	4,832,623	5,000,000	4,999,431	0	82	0	0	3.800	3.802	MN	24,278	190,000	05/07/2018	05/15/2028
209111-GB-3	CONSOLIDATED EDISON OF NY	LS		1	1.G FE	4,979,950	75.3590	3,767,931	5,000,000	4,980,519	0	242	0	0	3.600	3.619	JD	8,000	180,000	06/03/2021	06/15/2061
209111-GG-2	CONSOLIDATED EDISON OF NY			1	1.G FE	1,981,700	110.3450	2,206,892	2,000,000	1,981,578	0	(122)	0	0	5.900	5.966	MN	12,783	0	11/20/2023	11/15/2053
210371-AF-7	CONSTELLATION ENERGY GRP			1	2.B FE	7,160,300	113.4740	5,673,688	5,000,000	6,697,717	0	(179,451)	0	0	7.600	2.935	AO	95,000	380,000	05/07/2021	04/01/2032
210518-DD-5	CONSUMERS ENERGY CO			1	1.E FE	996,180	90.0860	900,858	1,000,000	996,443	0	75	0	0	4.350	4.373	AO	9,183	43,500	10/29/2018	04/15/2049
219350-BQ-7	CORNING INC			1	2.A FE	6,894,720	96.6880	7,735,074	8,000,000	6,895,693	0	973	0	0	5.450	6.354	MN	55,711	218,000	08/17/2023	11/15/2079
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	1,552,620	86.7860	1,735,716	2,000,000	1,618,509	0	10,054	0	0	4.700	6.459	JD	4,178	94,000	11/10/2015	12/15/2042
224044-CF-2	COX COMMUNICATIONS INC			1	2.B FE	5,227,867	93.9710	4,980,463	5,300,000	5,234,799	0	4,312	0	0	4.800	4.945	FA	106,000	254,400	05/24/2022	02/01/2035
225310-AQ-4	CREDIT ACCEPTANC			1	3.C FE	172,000	106.8110	183,715	172,000	172,000	0	0	0	0	9.250	9.250	JD	530	0	12/05/2023	12/15/2028
22822V-AB-7	CROWN CASTLE INTL CORP			1	2.B FE	4,983,550	98.5160	4,925,824	5,000,000	4,995,664	0	1,805	0	0	4.450	4.491	FA	84,056	222,500	01/28/2016	02/15/2026
22822V-AX-9	CROWN CASTLE INTL CORP			1	2.B FE	4,442,650	71.5030	3,575,148	5,000,000	4,497,883	0	20,499	0	0	2.900	3.692	AO	36,250	145,000	03/18/2021	04/01/2041
233293-AQ-2	DPL INC			1	3.B FE	454,107	93.2090	466,045	500,000	470,195	0	4,704	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	4,977,550	85.3190	4,265,960	5,000,000	4,979,835	0	472	0	0	4.050	4.076	MN	25,875	202,500	04/30/2018	05/15/2048
23338V-AM-8	DTE ELECTRIC CO			1	1.E FE	9,983,200	87.7890	8,778,941	10,000,000	9,988,141	0	1,460	0	0	2.625	2.643	MS	87,500	262,500	03/31/2020	03/01/2031
233851-BW-3	DAIMLER FINANCE NA LLC			1	1.F FE	2,993,910	97.9140	2,937,431	3,000,000	2,998,961	0	671	0	0	3.300	3.324	MN	11,550	99,000	05/11/2015	05/19/2025
233851-DT-8	DAIMLER FINANCE NA LLC			1	1.F FE	4,987,950	98.7650	4,938,229	5,000,000	4,992,929	0	1,164	0	0	4.300	4.330	FA	77,042	215,000	02/19/2019	02/22/2029
240019-BV-0	DAYTON POWER & LIGHT			1	2.A FE	5,165,588	76.8800	3,843,979	5,000,000	5,152,475	0	(3,637)	0	0	3.950	3.762	JD	8,778	197,500	04/09/2020	06/15/2049
250847-DZ-0	DETROIT EDISON			1	1.F FE	918,320	101.6230	1,016,233	1,000,000	951,163	0	2,998	0	0	5.450	6.059	FA	20,589	54,500	01/30/2007	02/15/2035
25179M-AL-7	DEVON ENERGY CORPORATION	LS		1	2.B FE	7,526,358	96.7210	7,012,242	7,250,000	7,456,250	0	(7,446)	0	0	5.600	5.343	JJ	187,211	406,000	08/10/2011	07/15/2041
25277L-AC-0	DIAMOND SPORTS GR/DIAMON			1	6. FE	23,042	4.6140	63,252	1,371,000	23,042	7,708	0	0	0	6.625	382.210	FA	0	0	07/18/2019	08/15/2027
25389J-AU-0	DIGITAL REALTY TRUST LP			1	2.B FE	3,992,920	93.9730	3,758,903	4,000,000	3,995,850	0	670	0	0	3.600	3.621	JJ	72,000	144,000	06/10/2019	07/01/2029
254687-FR-2	DISNEY			1	1.G FE	2,494,175	97.4880	2,437,203	2,500,000	2,494,742	0	207	0	0	4.625	4.643	MS	31,476	115,625	03/19/2020	03/23/2040
254687-FS-0	DISNEY	LS		1	1.G FE	3,972,640	97.3260	3,893,057	4,000,000	3,974,084	0	485	0	0	4.700	4.743	MS	51,178	188,000	03/19/2020	03/23/2050
25470D-AK-5	DISCOVERY COMMUNICATIONS			1	2.C FE	3,349,797	97.4520	3,373,782	3,462,000	3,445,781	0	12,789	0	0	3.450	3.848	MS	35,168	119,439	05/06/2015	03/15/2025
256677-AF-2	DOLLAR GENERAL CORP	LS		1	2.B FE	3,995,960	97.8550	3,914,196	4,000,000	3,997,919	0	391	0	0	4.125	4.137	MN	27,500	165,000	03/26/2018	05/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
25731V-AB-0	DOMINION ENERGY SOUTH			1	1.F FE	6,960,380	115.1270	8,058,867	7,000,000	6,959,641	0	(740)	0	0	6.250	6.292	AO	103,299	0	10/04/2023	10/15/2053
257375-AH-8	DOMINION GAS HLDGS LLC			1	2.A FE	2,657,239	98.2930	2,621,468	2,667,000	2,665,822	0	1,155	0	0	3.600	3.646	JD	4,267	96,012	07/27/2015	12/15/2024
25746U-CY-3	DOMINION RESOURCES			1	2.B FE	2,000,000	98.1580	1,963,159	2,000,000	2,000,000	0	0	0	0	4.250	4.250	JD	7,083	85,000	05/30/2018	06/01/2028
26439X-AH-6	DUKE ENERGY			1	2.C FE	6,296,714	106.2150	6,420,669	6,045,000	6,286,066	0	(10,648)	0	0	6.450	5.999	MN	62,818	389,903	02/14/2023	11/03/2036
26442C-AA-2	DUKE ENERGY CAROLINAS			1	2.A FE	1,999,740	107.5220	2,150,433	2,000,000	1,999,688	0	9	0	0	6.100	6.101	JD	10,167	122,000	05/31/2007	06/01/2037
26442E-AF-7	DUKE ENERGY OHIO INC	LS		1	1.F FE	4,997,800	96.4380	4,821,896	5,000,000	4,998,738	0	202	0	0	3.650	3.655	FA	76,042	182,500	01/03/2019	02/01/2029
26884A-BF-9	ERP OPERATING			1	1.G FE	4,470,345	95.0020	4,275,088	4,500,000	4,490,661	0	3,082	0	0	2.850	2.926	MN	21,375	128,250	10/04/2016	11/01/2026
26884A-BK-8	ERP OPERATING			1	1.G FE	6,987,470	98.2520	6,877,671	7,000,000	6,992,993	0	1,222	0	0	4.150	4.172	JD	24,208	290,500	11/28/2018	12/01/2028
26884A-BM-4	ERP OPERATING			1	1.G FE	4,989,950	88.4900	4,424,485	5,000,000	4,993,717	0	927	0	0	2.500	2.522	FA	47,222	125,000	08/20/2019	02/15/2030
26884T-AX-0	ERAC USA FINANCE LLC			1	2.A FE	14,925,000	105.1540	15,773,085	15,000,000	14,924,479	0	(521)	0	0	5.400	5.434	MN	135,000	405,000	04/26/2023	05/01/2053
26969P-AB-4	EAGLE MATERIALS INC			1	2.B FE	800,480	84.8530	848,532	1,000,000	826,367	0	18,388	0	0	2.500	5.340	JJ	12,500	25,000	07/27/2022	07/01/2031
276480-AK-6	EASTERN GAS TRAN			1	1.G FE	1,331,849	98.2780	1,310,046	1,333,000	1,332,513	0	474	0	0	3.600	3.638	JD	2,133	47,988	08/30/2022	12/15/2024
278865-BA-7	ECOLAB INC			1	1.G FE	2,984,318	87.4280	2,622,834	3,000,000	2,986,123	0	340	0	0	3.950	3.980	JD	9,875	118,500	04/18/2018	12/01/2047
281020-AM-9	EDISON INTERNATIONAL			1	2.C FE	639,265	96.6050	592,187	613,000	627,257	0	(3,559)	0	0	4.125	3.485	MS	7,445	25,286	12/14/2022	03/15/2028
29266M-AF-6	IBERDROLA FINANCE			1	2.A FE	1,221,700	116.1760	1,161,761	1,000,000	1,155,468	0	(8,700)	0	0	6.750	5.060	JJ	31,125	67,500	09/11/2014	07/15/2036
29273R-AZ-2	ENERGY TRANSFER PARTNERS			1	2.C FE	2,219,640	99.0330	1,980,660	2,000,000	2,202,030	0	(6,057)	0	0	5.950	5.127	AO	29,750	119,000	12/08/2020	10/01/2043
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1	2.C FE	2,490,475	101.1600	2,529,005	2,500,000	2,491,545	0	177	0	0	6.125	6.153	JD	6,806	153,125	06/18/2015	12/15/2045
29278N-AE-3	ENERGY TRANSFER PARTNERS			1	2.C FE	4,994,950	101.0510	5,052,534	5,000,000	4,995,325	0	79	0	0	6.000	6.007	JD	13,333	300,000	04/27/2022	06/15/2048
29278N-AM-5	ENERGY TRANSFER PARTNERS			1	2.C FE	1,398,768	99.9750	1,399,657	1,400,000	1,399,807	0	1,039	0	0	5.875	6.066	JJ	37,926	0	08/22/2023	01/15/2024
29364D-10-0	ENTERGY ARKANSAS INC PFD			3	1.F FE	3,054,255	21.3200	3,059,527	143,505	3,054,255	0	0	0	0	4.876	5.726	MJSD	0	174,897	12/23/2016	09/01/2066
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			3	1.F FE	1,176,216	22.1600	1,218,800	55,000	1,176,216	0	0	0	0	4.900	5.728	MJSD	16,844	67,375	12/19/2016	10/01/2066
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			3	1.F FE	2,276,910	21.2600	2,274,820	107,000	2,276,910	0	0	0	0	4.876	5.727	MJSD	0	130,406	12/23/2016	09/01/2066
29365@-AE-6	ENTERGY NO PP			1	2.B	5,000,000	85.6770	4,283,857	5,000,000	5,000,000	0	0	0	0	4.510	4.510	MN	26,308	225,500	11/16/2021	11/19/2036
29379V-BC-6	ENTERPRISE PRODUCTS			1	1.G FE	1,996,900	98.5020	1,970,032	2,000,000	1,997,320	0	66	0	0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS			1	1.G FE	3,501,955	95.5690	3,344,904	3,500,000	3,501,469	0	(46)	0	0	4.900	4.896	MN	21,914	171,500	05/04/2015	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS			1	1.G FE	2,496,625	87.9770	2,199,417	2,500,000	2,496,895	0	70	0	0	4.250	4.258	FA	40,139	106,250	02/01/2018	02/15/2048
29379V-BZ-5	ENTERPRISE PRODUCTS			1	1.G FE	4,968,000	81.3680	4,068,417	5,000,000	4,969,363	0	375	0	0	3.950	3.982	JJ	82,840	197,500	01/06/2020	01/31/2060
30040W-AE-8	EVERSOURCE ENERGY			1	2.A FE	4,996,600	94.6730	4,733,659	5,000,000	4,998,457	0	340	0	0	3.300	3.308	JJ	76,083	165,000	01/03/2018	01/15/2028
30040W-AS-7	EVERSOURCE ENERGY			1	2.A FE	2,176,460	99.2670	2,183,871	2,200,000	2,180,811	0	4,351	0	0	4.200	6.034	JD	1,027	46,200	11/17/2023	06/27/2024
302491-AV-7	FMC CORP			1	2.C FE	8,382,990	78.5970	8,645,713	11,000,000	8,395,785	0	12,814	0	0	4.500	6.367	AO	123,750	270,000	08/24/2023	10/01/2049
31428X-AW-6	FEDEX CORP			1	2.B FE	8,931,374	96.6100	8,587,625	8,889,000	8,923,735	0	(993)	0	0	5.100	5.068	JJ	209,040	453,339	03/10/2014	01/15/2044
31428X-BQ-8	FEDEX CORP			1	2.B FE	3,983,360	83.3590	3,334,372	4,000,000	3,985,175	0	352	0	0	4.050	4.074	FA	61,200	162,000	01/29/2018	02/15/2048
316773-CX-6	FIFTH THIRD BANCORP				2.A FE	1,278,940	99.8330	1,297,826	1,300,000	1,298,289	0	19,349	0	0	3.650	5.544	JJ	20,562	23,725	03/02/2023	01/25/2024
32082C-AC-1	FIRST MARYLAND CAPTL II				2.B FE	143,069	90.8240	138,961	153,000	145,625	0	1,989	0	0	6.489	5.725	FMAN	1,682	9,152	12/14/2022	02/01/2027
33767D-AB-1	FIRSTCASH INC			1	3.B FE	359,409	93.3850	330,582	354,000	356,137	0	(1,223)	0	0	4.625	4.381	MS	5,458	16,373	03/23/2021	09/01/2028
337738-AV-0	FISERV INC			1	2.B FE	1,120,160	88.3490	883,495	1,000,000	1,110,055	0	(2,632)	0	0	4.400	3.726	JJ	22,000	44,000	12/04/2019	07/01/2049
33939H-AA-7	FLEX INTERMEDIATE HOLDCO			1	2.C FE	5,103,950	82.0690	4,103,457	5,000,000	5,080,891	0	(10,202)	0	0	3.363	3.115	JD	467	168,150	08/26/2021	06/30/2031
341081-FA-0	FLORIDA PR & LT CO			1	1.E FE	2,695,440	109.2950	2,185,907	2,000,000	2,467,776	0	(24,739)	0	0	5.950	3.791	FA	49,583	119,000	12/14/2012	02/01/2038
341081-FD-4	FLORIDA PR & LT CO			1	1.E FE	2,535,788	102.0680	2,296,526	2,250,000	2,454,319	0	(8,875)	0	0	5.250	4.449	FA	49,219	118,125	12/14/2012	02/01/2041
345370-CQ-1	FORD MOTOR				3.A FE	240,169	82.6060	201,559	244,000	240,474	0	110	0	0	4.750	4.867	JJ	5,344	11,590	03/23/2021	01/15/2043
345397-XL-2	FORD MOTOR CREDIT				3.A FE	1,995,540	97.2220	1,944,433	2,000,000	1,999,083	0	508	0	0	4.134	4.162	FA	33,761	82,680	12/22/2015	08/04/2025
345397-XU-2	FORD MOTOR CREDIT				2.C FE	5,000,000	97.2210	4,861,074	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
346232-AF-8	FORESTAR GROUP INC			1	3.C FE	252,395	95.5330	262,715	275,000	257,058	0	4,663	0	0	3.850	6.875	MN	1,353	10,588	04/20/2023	05/15/2026
34960P-AB-7	FORTRESS TRANSPORTATION & IN			1	3.C FE	3,697,801	99.8160	3,546,468	3,553,000	3,553,000	0	(32,201)	0	0	6.500	5.643	AO	57,736	230,945	03/23/2021	10/01/2025
34960P-AC-5	FORTRESS TRANSPORTATION & IN			1	3.C FE	813,313	104.0090	743,663	715,000	742,905	0	(21,639)	0	0	9.750	7.119	FA	29,047	69,713	11/30/2020	08/01/2027

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
349631-AN-1	FORTUNE BRANDS			1	2.A FE	5,230,550	100.3660	5,018,282	5,000,000	5,218,935	0	(11,615)	0	0	5.875	5.376	JJ	135,451	146,875	01/27/2023	01/15/2036
34964C-AF-3	FORTUNE BRANDS HOME & SECURI			1	2.B FE	4,682,127	93.2200	4,734,662	5,079,000	4,733,770	0	33,100	0	0	4.000	5.017	MS	54,176	203,160	05/27/2022	03/25/2032
34964C-AG-1	FORTUNE BRANDS HOME & SECURI			1	2.B FE	5,339,631	84.2840	5,878,844	6,975,000	5,358,772	0	16,072	0	0	4.500	6.258	MS	83,700	201,938	04/14/2023	03/25/2052
34964C-AH-9	FORTUNE BRANDS HOME & SECURI			1	2.B FE	6,988,730	104.6190	7,323,300	7,000,000	6,988,593	0	(137)	0	0	5.875	5.897	JD	34,271	190,774	06/06/2023	06/01/2033
35087M-AA-1	412 MADISON LLC				1.B FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	5.460	5.000	MON	6,937	47,012	04/28/2023	06/01/2062
350930-AA-1	FOUNDRY JV HOLDCO LLC			1	1.G FE	1,983,480	102.8660	2,057,316	2,000,000	1,984,395	0	915	0	0	5.875	5.978	JJ	72,458	0	05/10/2023	01/25/2034
35137L-AG-0	FOX CORP			1	2.B FE	795,136	99.8680	798,945	800,000	798,778	0	3,642	0	0	4.030	6.222	JJ	13,971	0	10/12/2023	01/25/2024
35561R-AA-5	FRED HUTCH CNCR CTR	LS		1	1.F FE	11,000,000	96.3090	10,593,946	11,000,000	11,000,000	0	0	0	0	4.966	4.966	JJ	273,130	547,777	06/23/2022	01/01/2052
35671D-BC-8	FREEPORT-MC C&G			1	2.C FE	4,916,515	96.9680	4,848,379	5,000,000	4,931,756	0	1,927	0	0	5.450	5.566	MS	80,236	272,500	10/10/2013	03/15/2043
35671D-CC-7	FREEPORT-MC C&G			1	2.C FE	954,000	99.0050	1,188,056	1,200,000	1,058,950	0	31,298	0	0	5.000	8.817	MS	20,000	60,000	03/24/2020	09/01/2027
35671D-CD-5	FREEPORT-MC C&G	LS		1	2.C FE	16,769,500	101.3300	15,839,901	15,632,000	16,221,850	0	(287,571)	0	0	5.250	4.124	MS	273,560	820,680	01/24/2022	09/01/2029
35906A-BF-4	FRONTIER COMMUNICATIONS	LS		1	4.B FE	366,000	92.3950	338,166	366,000	366,000	0	0	0	0	5.000	5.000	MN	3,050	18,300	11/19/2020	05/01/2028
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund			1	2.C PL	7,770,000	100.0000	7,770,000	7,770,000	7,770,000	0	0	0	0	4.500	4.525	MJSD	971	243,915	12/20/2023	07/31/2031
362311-AG-7	FRONTIER CALIFORNIA				3.C FE	2,038,720	95.0640	1,901,276	2,000,000	2,011,128	0	(2,914)	0	0	6.750	6.560	MN	17,250	135,000	01/21/2010	05/15/2027
364760-AP-3	GAP INC			1	4.A FE	283,815	85.4340	316,961	371,000	287,078	0	3,263	0	0	3.625	8.707	AO	3,362	6,724	09/13/2023	10/01/2029
37045V-AG-5	GENERAL MOTORS CO			1	2.B FE	617,578	98.2830	638,842	650,000	644,920	0	3,831	0	0	4.000	4.646	AO	6,500	26,000	07/29/2015	04/01/2025
37045V-AT-7	GENERAL MOTORS CO	LS		1	2.B FE	8,372,980	98.0890	7,363,542	7,507,000	8,314,427	0	(15,844)	0	0	5.950	5.179	AO	111,667	446,667	01/08/2020	04/01/2049
37045X-AS-5	GENERAL MOTORS FINL CO			1	2.B FE	6,720,346	98.3640	6,938,609	7,054,000	7,008,254	0	41,912	0	0	4.000	4.645	JJ	130,107	282,160	12/17/2015	01/15/2025
37045X-CR-5	GENERAL MOTORS FINL CO			1	2.B FE	1,198,992	99.9620	1,199,549	1,200,000	1,199,437	0	445	0	0	5.100	6.019	JJ	27,880	0	12/14/2023	01/17/2024
37045X-DA-1	GENERAL MOTORS FINL CO			1	2.B FE	9,977,800	92.2270	9,222,653	10,000,000	9,987,761	0	3,113	0	0	2.700	2.735	FA	98,250	270,000	08/17/2020	08/20/2027
37045X-DS-2	GENERAL MOTORS FINL CO			1	2.B FE	972,871	85.1950	921,811	1,082,000	988,344	0	9,477	0	0	3.100	4.385	JJ	15,746	33,542	12/14/2022	01/12/2032
37185L-AL-6	GENESIS ENERGY	LS		1	4.C FE	2,304,000	100.3990	2,313,196	2,304,000	2,304,000	0	0	0	0	7.750	7.750	FA	74,400	178,560	01/09/2020	02/01/2028
37185L-AM-4	GENESIS ENERGY	LS		1	4.C FE	322,988	101.7680	324,639	319,000	321,277	0	(693)	0	0	8.000	7.722	JJ	11,768	25,520	03/23/2021	01/15/2027
37185L-AP-7	GENESIS ENERGY			1	4.C FE	36,616	103.0040	38,111	37,000	36,616	0	0	0	0	8.250	8.500	JJ	204	0	11/30/2023	01/15/2029
373298-BR-8	GEORGIA PACIFIC			1	1.G FE	3,251,557	115.4510	2,822,765	2,445,000	2,817,656	0	(53,883)	0	0	7.750	4.744	MN	24,212	189,488	03/04/2014	11/15/2029
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE	17,273,840	95.4030	16,218,477	17,000,000	17,231,957	0	(5,997)	0	0	4.750	4.650	MS	269,167	807,500	12/17/2015	03/01/2046
38141G-A5-3	GOLDMAN SACHS GROUP INC			1	1.F FE	574,000	110.0850	631,888	574,000	574,000	0	0	0	0	6.561	6.561	AO	7,009	0	10/18/2023	10/24/2034
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	5,130,600	110.2490	5,512,457	5,000,000	5,093,612	0	(4,131)	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	95.6040	2,390,105	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
38141G-YC-2	GOLDMAN SACHS GROUP INC			1	1.F FE	5,000,000	76.5330	3,826,634	5,000,000	5,000,000	0	0	0	0	3.210	3.210	AO	30,763	160,500	04/15/2021	04/22/2042
38141G-ZN-7	GOLDMAN SACHS GROUP INC			1	1.F FE	10,000,000	78.2670	7,826,723	10,000,000	10,000,000	0	0	0	0	3.436	3.436	FA	121,214	343,600	01/19/2022	02/24/2043
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE	10,073,500	98.1030	9,810,324	10,000,000	10,010,648	0	(8,856)	0	0	3.750	3.655	MN	40,625	375,000	12/17/2015	05/22/2025
38173M-AC-6	GOLUB CAPITAL BDC INC			1	2.C FE	710,579	87.9510	679,863	773,000	727,361	0	12,753	0	0	2.050	4.019	FA	5,986	15,847	12/14/2022	02/15/2027
38869P-AN-4	GRAPHIC PACKAGING INTL			1	2.C FE	427,070	98.5540	428,712	435,000	428,161	0	1,091	0	0	0.821	6.352	AO	754	0	12/12/2023	04/15/2024
38869P-AP-9	GRAPHIC PACKAGING INTL			1	2.C FE	5,962,670	90.9570	6,367,016	7,000,000	6,296,779	0	277,209	0	0	1.512	6.292	AO	22,344	105,840	10/12/2022	04/15/2026
389286-AA-3	GRAY ESCROW II INC	LS		1	4.B FE	352,391	75.4340	268,543	356,000	352,929	0	301	0	0	5.375	5.510	MN	2,445	19,135	03/04/2022	11/15/2031
389375-AL-0	GRAY TELEVISION INC	LS		1	4.B FE	2,041,000	75.7520	1,534,739	2,026,000	2,035,532	0	(1,760)	0	0	4.750	4.657	AO	20,316	96,235	10/09/2020	10/15/2030
39121J-A@-9	GREAT RIVER ENERGY PP			1	1.G	1,444,444	102.2180	1,476,477	1,444,444	1,444,444	0	0	0	0	6.060	6.060	JJ	43,767	87,533	08/28/2009	07/01/2026
402740-AB-0	GULFSTREAM NATURAL GAS			1	2.B FE	5,729,491	100.6210	5,876,267	5,840,000	5,819,103	0	9,938	0	0	6.190	6.392	MN	60,249	361,496	06/10/2009	11/01/2025
404119-BW-8	HCA INC			1	2.C FE	296,000	103.1760	305,401	296,000	296,000	0	0	0	0	5.875	5.875	FA	7,246	17,390	01/17/2019	02/01/2029
40435R-QG-9	HSBC BANK USA NA				1.A FE	4,600,000	99.9930	4,599,688	4,600,000	4,600,000	0	0	0	0	5.840	4.760	JAJO	54,702	188,558	01/20/2023	01/19/2024
42704M-AA-0	HERBALIFE/HLF FINANCING			1	4.A FE	321,475	99.2090	331,359	334,000	323,154	0	1,679	0	0	7.875	10.025	MS	8,768	0	09/13/2023	09/01/2025
428102-AE-7	HESS INF PART / FIN CORP	LS		1	3.A FE	3,000,000	92.4380	2,773,143	3,000,000	3,000,000	0	0	0	0	4.250	4.250	FA	48,167	127,500	08/02/2021	02/15/2030
428291-AN-8	HEXCEL CORP			1	3.A FE	3,484,565	96.3640	3,372,751	3,500,000	3,494,321	0	1,625	0	0	4.200	4.255	FA	55,533	147,000	02/13/2017	02/15/2027
431318-AU-8	HILCORP ENERGY			1	3.B FE	231,647	97.1420	224,398	231,000	231,369	0	(110)	0	0	5.750	5.703	FA	5,534	13,283	03/23/2021	02/01/2029

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
44107T-AZ-9	HOST HOTELS & RESORTS LP	LS		1	2.C FE	4,935,100	89.4640	4,473,202	5,000,000	4,954,103	0	5,914	0	0	3.500	3.655	MS	51,528	175,000	08/11/2020	09/15/2030
44409M-AA-4	HUDSON PACIFIC PROPERTIE	LS		1	2.C FE	11,966,661	84.1940	10,625,263	12,620,000	12,311,728	0	71,434	0	0	3.950	4.650	MN	83,082	498,490	09/20/2018	11/01/2027
446150-AS-3	HUNTINGTON BANCSHARES INC			1	2.A FE	5,891,163	85.5840	5,062,286	5,915,000	5,899,682	0	2,282	0	0	2.550	2.596	FA	61,590	150,833	01/28/2020	02/04/2030
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1	2.A FE	6,998,110	90.1780	6,312,430	7,000,000	6,998,875	0	251	0	0	2.375	2.379	AO	35,097	166,250	09/15/2020	10/15/2027
450319-AA-6	ITC MIDWEST LLC			1	1.F FE	996,990	102.5150	1,025,153	1,000,000	997,885	0	89	0	0	6.150	6.172	JJ	25,796	61,500	01/17/2008	01/31/2038
451102-BW-6	ICAHN ENTERPRISES/FIN			1	3.C FE	2,138,558	99.3830	2,085,065	2,098,000	2,102,685	0	(9,966)	0	0	4.750	4.274	MS	29,343	99,655	03/06/2020	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES/FIN			1	3.C FE	328,640	90.4810	285,921	316,000	323,321	0	(2,348)	0	0	5.250	4.447	MN	2,120	16,590	08/30/2021	05/15/2027
45258L-AA-5	IMOLA MERGER CORP			1	3.C FE	285,774	94.9000	307,476	324,000	287,403	0	1,629	0	0	4.750	7.330	MN	1,967	7,695	09/13/2023	05/15/2029
455434-BL-3	IND PR & LT CO			1	1.G FE	2,999,730	108.1350	3,244,051	3,000,000	2,999,518	0	12	0	0	6.600	6.601	JD	16,500	198,000	06/15/2007	06/01/2037
45780D-BH-4	INSTITUTE ADVANCED STUDY			1	1.A FE	5,424,688	86.1190	4,702,072	5,460,000	5,433,422	0	1,292	0	0	3.892	3.936	JD	17,709	212,503	03/22/2016	12/01/2042
458140-AY-6	INTEL CORPORATION			1	1.F FE	4,970,950	87.1560	4,357,790	5,000,000	4,974,498	0	633	0	0	4.100	4.134	MN	28,472	205,000	05/08/2017	05/11/2047
460146-CK-7	INTERNATIONAL PAPER CO			1	2.B FE	1,016,040	92.2210	922,206	1,000,000	1,013,090	0	(390)	0	0	4.800	4.699	JD	2,133	48,000	12/19/2014	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO			1	2.B FE	6,919,910	96.0510	6,723,553	7,000,000	6,930,672	0	1,590	0	0	5.150	5.225	MN	46,064	360,500	06/25/2015	05/15/2046
46284V-AE-1	IRON MOUNTAIN INC			1	3.C FE	362,960	97.2040	415,062	427,000	388,360	0	7,486	0	0	5.250	7.812	MS	6,601	22,418	03/23/2020	03/15/2028
46284V-AL-5	IRON MOUNTAIN INC	LS		1	3.C FE	2,070,406	94.7130	1,894,254	2,000,000	2,055,140	0	(5,806)	0	0	5.625	5.208	JJ	51,875	112,500	03/24/2021	07/15/2032
46284V-AN-1	IRON MOUNTAIN INC	LS		1	3.C FE	2,487,968	90.8400	2,252,839	2,480,000	2,485,110	0	(879)	0	0	4.500	4.461	FA	42,160	111,600	08/10/2020	02/15/2031
465685-AH-8	ITC HOLDINGS CORP			1	2.B FE	1,994,640	96.5690	1,931,370	2,000,000	1,995,663	0	124	0	0	5.300	5.318	JJ	53,000	106,000	06/26/2013	07/01/2043
46625H-JM-3	JP MORGAN CHASE & CO				1.G FE	7,484,120	104.7680	7,333,751	7,000,000	7,401,286	0	(12,599)	0	0	5.625	5.144	FA	147,656	393,750	04/29/2016	08/16/2043
46647P-BP-0	JPMORGAN CHASE & CO			1	1.G FE	8,000,000	87.9630	7,037,054	8,000,000	8,000,000	0	0	0	0	2.956	2.956	MN	31,531	236,480	05/06/2020	05/13/2031
46647P-BV-7	JPMORGAN CHASE & CO			1	1.E FE	5,000,000	70.9200	3,545,992	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	480,000	100.0000	480,000	480,000	480,000	0	0	0	0	5.450	5.450	MON	2,216	24,079	03/29/2022	03/01/2072
478160-CM-4	JOHNSON & JOHNSON			1	1.A FE	2,988,690	84.2110	2,526,338	3,000,000	2,990,298	0	252	0	0	3.500	3.520	JJ	48,417	105,000	11/08/2017	01/15/2048
478165-AH-6	JOHNSON (S.C.) & SON INC			1	2.A FE	5,124,550	92.7100	4,635,523	5,000,000	5,105,667	0	(2,685)	0	0	4.750	4.598	AO	50,139	237,500	11/04/2015	10/15/2046
478375-AN-8	JOHNSON CONTROLS			1	2.B FE	15,860,839	91.4020	10,956,305	11,987,000	15,767,314	0	(43,055)	0	0	4.950	3.489	JJ	295,030	593,357	10/05/2021	07/02/2064
482480-AG-5	KLA CORPORATION			1	1.F FE	995,220	99.5360	995,357	1,000,000	997,210	0	462	0	0	4.100	4.159	MS	12,072	41,000	03/13/2019	03/15/2029
483007-AJ-9	KAISER ALUMINUM CORP	LS		1	3.C FE	2,159,168	92.6380	1,996,344	2,155,000	2,156,110	0	(1,008)	0	0	4.625	4.593	MS	33,223	99,669	10/23/2020	03/01/2028
48305Q-AD-5	KAISER FOUNDATION HOSPIT			1	1.D FE	4,952,550	88.4240	4,421,214	5,000,000	4,958,401	0	1,027	0	0	4.150	4.206	MN	34,583	207,500	04/25/2017	05/01/2047
485134-BQ-2	EVERGY METRO			1	1.F FE	3,886,804	84.6190	2,834,736	3,350,000	3,833,772	0	(13,916)	0	0	4.200	3.307	JD	6,253	140,700	12/30/2019	06/15/2047
485260-BJ-1	KANSAS GAS & EL CO				1.F FE	9,949,019	110.1790	7,400,715	6,717,000	9,577,370	0	(165,224)	0	0	6.530	2.818	JD	19,494	438,620	09/14/2021	12/15/2037
491674-BG-1	KU ENERGY CORP			1	1.F FE	5,227,794	97.5960	5,294,599	5,425,000	5,277,295	0	5,278	0	0	5.125	5.372	MN	46,339	278,031	07/07/2011	11/01/2040
49271V-AM-2	KEURIG DR PEPPER INC			1	2.B FE	2,988,720	74.5280	2,235,832	3,000,000	2,989,258	0	236	0	0	3.350	3.370	MS	29,592	100,500	03/01/2021	03/15/2051
49327M-3H-5	KEY BANK NA			1	2.A FE	4,975,900	93.4380	4,671,920	5,000,000	4,977,482	0	1,582	0	0	5.000	5.062	JJ	107,639	125,000	01/23/2023	01/26/2033
49327V-2B-9	KEY BANK NA				2.B FE	4,709,300	87.6490	4,382,452	5,000,000	4,761,604	0	38,564	0	0	3.900	4.935	AO	42,250	195,000	08/16/2022	04/13/2029
49327V-2C-7	KEY BANK NA				2.B FE	4,987,500	88.1290	4,406,427	5,000,000	4,988,658	0	1,014	0	0	4.900	4.932	FA	97,319	245,000	08/03/2022	08/08/2032
49338C-AA-1	KEYSPAN GAS EAST			1	2.A FE	3,000,000	97.1880	2,915,648	3,000,000	3,000,000	0	0	0	0	5.819	5.819	AO	43,643	174,570	03/28/2011	04/01/2041
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1	2.B FE	2,496,825	99.7180	2,492,955	2,500,000	2,498,637	0	333	0	0	4.600	4.616	AO	27,153	115,000	03/28/2017	04/06/2027
49427R-AP-7	KILROY REALTY LP			1	2.B FE	253,080	85.0740	290,954	342,000	260,509	0	7,429	0	0	3.050	8.055	FA	3,941	5,216	04/03/2023	02/15/2030
49456B-AH-4	KINDER MORGAN			1	2.B FE	996,630	96.5570	965,569	1,000,000	997,089	0	68	0	0	5.550	5.573	JD	4,625	55,500	11/24/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN			1	2.B FE	6,984,880	89.4980	6,264,845	7,000,000	6,986,636	0	312	0	0	5.050	5.064	FA	133,544	353,500	02/23/2015	02/15/2046
50076Q-AE-6	KRAFT FOODS GROUP INC	LS			2.B FE	3,907,840	96.6590	3,866,356	4,000,000	3,924,784	0	2,395	0	0	5.000	5.159	JD	15,000	200,000	06/22/2015	06/04/2042
50077L-AM-8	KRAFT HEINZ FOODS CO			1	2.B FE	2,988,293	98.0180	2,940,546	3,000,000	2,989,926	0	247	0	0	5.200	5.226	JJ	71,933	156,000	08/19/2016	07/15/2045
501044-CT-6	KROGER CO			1	2.A FE	9,605,751	96.1740	8,862,402	9,215,000	9,534,579	0	(10,224)	0	0	5.150	4.869	FA	197,739	474,573	01/08/2016	08/01/2043
501044-DF-5	KROGER CO			1	2.A FE	2,478,065	78.7490	2,008,105	2,550,000	2,484,629	0	1,717	0	0	3.875	4.048	AO	20,860	98,813	12/02/2019	10/15/2046
501044-DL-2	KROGER CO			1	2.A FE	3,976,120	99.4030	3,976,109	4,000,000	3,986,556	0	2,310	0	0	4.500	4.575	JJ	83,000	180,000	01/07/2019	01/15/2029
511546-AB-9	ENBRIDGE ENERGY PARTNERS			1	2.A FE	3,000,000	107.8010	3,234,017	3,000,000	3,000,000	0	0	0	0	7.125	7.125	AO	53,438	213,750	04/25/2008	10/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
521865-AY-1	LEAR CORP			1	2.B FE	405,571	96.4150	392,407	407,000	406,398	0	144	0	0	3.800	3.842	MS	4,554	15,466	08/14/2017	09/15/2027
526057-BV-5	LENNAR CORPORATION			1	2.B FE	3,330,000	99.4170	3,310,602	3,330,000	3,330,000	0	0	0	0	4.750	4.750	MN	13,621	158,175	04/21/2015	05/30/2025
532457-BT-4	ELI LILLY			1	1.E FE	4,971,950	89.0160	4,450,789	5,000,000	4,974,446	0	575	0	0	3.950	3.982	MS	58,153	197,500	02/20/2019	03/15/2049
536797-AE-3	LITHIA MOTORS INC-CL A			1	3.B FE	1,740,000	96.4010	1,928,017	2,000,000	1,850,155	0	31,984	0	0	4.625	6.817	JD	4,111	92,500	03/24/2020	12/15/2027
539830-BC-2	LOCKHEED MARTIN			1	1.G FE	3,621,060	91.5250	3,294,900	3,600,000	3,614,792	0	(1,132)	0	0	3.600	3.554	MS	43,200	129,600	12/08/2017	03/01/2035
539830-BL-2	LOCKHEED MARTIN			1	1.G FE	4,630,393	98.0030	4,606,162	4,700,000	4,640,166	0	1,462	0	0	4.700	4.793	MN	28,226	220,900	11/16/2015	05/15/2046
546676-AV-9	LOUISVILLE G & E			1	1.F FE	6,788,865	88.1930	4,718,309	5,350,000	6,650,575	0	(48,964)	0	0	4.650	3.010	MN	31,788	248,775	02/03/2021	11/15/2043
548661-DS-3	LOWES COMPANIES			1	2.A FE	4,978,900	88.3370	4,416,865	5,000,000	4,980,327	0	401	0	0	4.550	4.576	AO	54,347	227,500	04/03/2019	04/05/2049
55336V-AN-0	MPLX LP			1	2.B FE	993,480	86.3940	863,937	1,000,000	994,202	0	124	0	0	4.700	4.740	AO	9,922	47,000	02/05/2018	04/15/2048
55336V-AR-1	MPLX LP	LS		1	2.B FE	4,977,550	96.5130	4,825,674	5,000,000	4,989,410	0	2,214	0	0	4.000	4.054	MS	58,889	200,000	02/05/2018	03/15/2028
55903V-BE-2	MAGALLANES INC			1	2.C FE	5,449,365	86.0440	4,652,396	5,407,000	5,448,808	0	(556)	0	0	5.141	5.088	MS	81,848	138,987	04/28/2023	03/15/2052
559080-AG-1	MAGELLAN MIDSTREAM PRTNS	LS		1	2.B FE	981,376	93.6650	1,077,153	1,150,000	1,004,656	0	3,632	0	0	5.150	6.273	AO	12,503	59,225	02/22/2016	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS			1	2.B FE	3,998,600	76.2430	3,049,708	4,000,000	3,998,684	0	32	0	0	4.200	4.202	MS	49,467	168,000	02/25/2015	03/15/2045
559080-AL-0	MAGELLAN MIDSTREAM PRTNS			1	2.B FE	987,620	80.6590	806,589	1,000,000	989,306	0	271	0	0	4.250	4.324	MS	12,514	42,500	09/06/2016	09/15/2046
565849-AM-8	MARATHON OIL CORP			1	2.C FE	5,996,460	88.7050	5,322,293	6,000,000	5,996,637	0	77	0	0	5.200	5.204	JD	26,000	312,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP			1	2.B FE	4,630,184	89.5550	4,298,644	4,800,000	4,658,212	0	3,761	0	0	4.750	4.978	MS	67,133	228,000	12/09/2014	09/15/2044
573284-AJ-5	MARTIN MARIETTA MATERIALS	LS		1	2.B FE	11,413,700	105.5330	10,553,346	10,000,000	11,084,754	0	(55,636)	0	0	6.250	5.117	MN	104,167	625,000	03/06/2017	05/01/2037
573284-AU-0	MARTIN MARIETTA MATERIALS			1	2.B FE	1,993,620	88.1900	1,763,807	2,000,000	1,994,299	0	134	0	0	4.250	4.269	JD	3,778	85,000	12/06/2017	12/15/2047
57636Q-AK-0	MASTERCARD INC			1	1.D FE	3,996,520	89.6610	3,586,444	4,000,000	3,996,756	0	75	0	0	3.950	3.955	FA	54,861	158,000	02/21/2018	02/26/2048
577081-AW-2	MATTEL INC			1	3.A FE	6,142,066	89.5550	6,176,612	6,897,000	6,143,250	0	1,185	0	0	5.450	6.492	MN	62,648	15,451	12/20/2023	11/01/2041
577081-BD-3	MATTEL INC	LS		1	3.A FE	91,267	99.9160	91,923	92,000	91,597	0	87	0	0	5.875	6.000	JD	240	5,405	11/18/2019	12/15/2027
58013M-FA-7	MCDONALD'S CORP			1	2.A FE	10,008,400	98.5780	9,857,846	10,000,000	10,007,101	0	(189)	0	0	4.875	4.870	JD	29,792	487,500	12/23/2015	12/09/2045
58502B-AE-6	MEDNAX INC			1	3.C FE	356,000	90.0840	320,700	356,000	356,000	0	0	0	0	5.375	5.375	FA	7,229	19,135	02/02/2022	02/15/2030
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	1,000,000	76.1180	761,183	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	3,288,021	87.8610	2,899,406	3,300,000	3,289,134	0	163	0	0	4.200	4.219	JJ	69,300	138,600	02/04/2015	07/01/2055
58769J-AH-0	MERCEDES-BENZ FIN NA			1	1.F FE	2,200,000	100.0840	2,201,841	2,200,000	2,200,000	0	0	0	0	5.950	5.870	FMAN	21,990	32,502	07/31/2023	08/01/2025
588056-AW-1	MERCER INTL INC	LS		1	4.B FE	793,860	96.1360	776,777	808,000	802,095	0	2,640	0	0	5.500	5.884	JJ	20,492	44,440	09/08/2020	01/15/2026
58933Y-AV-7	MERCK & CO INC			1	1.E FE	3,958,320	90.9800	3,639,188	4,000,000	3,965,408	0	1,624	0	0	3.900	3.976	MS	49,400	156,000	03/05/2019	03/07/2039
58942H-AA-9	MERCY HEALTHCARE SYSTEM			1	1.E FE	5,000,000	96.4360	4,821,782	5,000,000	5,000,000	0	0	0	0	3.382	3.382	MN	28,183	169,100	04/22/2015	11/01/2025
58942H-AB-7	MERCY HEALTHCARE SYSTEM			1	1.F FE	5,000,000	94.9230	4,746,138	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
59001A-BD-3	MERITAGE CORPORATION			1	2.C FE	480,725	91.9270	527,663	574,000	483,163	0	2,438	0	0	3.875	7.558	AO	4,696	0	10/25/2023	04/15/2029
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	3,902,120	106.8550	4,274,220	4,000,000	3,935,518	0	3,091	0	0	6.110	6.292	JJ	103,191	244,400	04/09/2007	01/29/2037
59217G-GU-7	MET LIFE GLOB				1.D FE	2,987,010	80.1280	2,403,829	3,000,000	2,990,669	0	1,247	0	0	1.550	1.597	JJ	22,475	46,500	01/04/2021	01/07/2031
594457-BT-9	MICHIGAN CONSOLIDATED GAS			1	1.F FE	626,201	103.9800	678,990	653,000	638,645	0	1,133	0	0	5.700	6.013	MS	10,960	37,221	02/01/2007	03/15/2033
594918-BD-5	MICROSOFT CORP			1	1.A FE	5,655,300	89.5420	5,372,494	6,000,000	5,717,256	0	8,303	0	0	3.750	4.085	FA	86,875	225,000	04/30/2015	02/12/2045
594918-BT-0	MICROSOFT CORP			1	1.A FE	4,975,750	87.7390	4,386,963	5,000,000	4,979,367	0	570	0	0	3.700	3.727	FA	73,486	185,000	08/01/2016	08/08/2046
594918-CA-0	MICROSOFT CORP	LS		1	1.A FE	4,986,550	96.8070	4,840,348	5,000,000	4,988,160	0	292	0	0	4.250	4.266	FA	85,590	212,500	01/30/2017	02/06/2047
594918-CK-8	MICROSOFT CORP			1	1.A FE	8,375,034	98.0820	8,269,280	8,431,000	8,375,421	0	388	0	0	4.500	4.545	JD	16,862	189,698	11/06/2023	06/15/2047
595112-BS-1	MICRON TECHNOLOGY INC			1	2.C FE	473,248	83.9380	508,667	606,000	487,081	0	10,947	0	0	2.703	5.707	AO	3,458	16,380	12/14/2022	04/15/2032
595112-BV-4	MICRON TECHNOLOGY INC			1	2.C FE	256,441	108.0720	274,503	254,000	256,090	0	(304)	0	0	6.750	6.573	MN	2,858	17,193	12/14/2022	11/01/2029
595112-CB-7	MICRON TECHNOLOGY INC	LS		1	2.C FE	8,479,345	104.0490	8,844,157	8,500,000	8,479,237	0	(108)	0	0	5.875	5.907	MS	147,038	213,622	04/18/2023	09/15/2033
59562V-AR-8	BERKSHIRE HATHAWAY ENERG			1	1.G FE	6,059,160	110.6340	5,352,472	4,838,000	5,745,387	0	(46,528)	0	0	6.500	4.635	MS	92,594	314,470	02/24/2016	09/15/2037
59565J-AA-9	MIDAS OPCO HOLDINGS LLC			1	4.B FE	299,955	92.2120	276,635	300,000	299,964	0	5	0	0	5.625	5.627	FA	6,375	16,875	01/21/2022	08/15/2029
59833C-AC-6	MIDWEST CONNECTOR CAPIT			1	2.B FE	775,195	96.1840	808,906	841,000	780,311	0	5,117	0	0	4.625	6.257	AO	9,724	28,536	09/18/2023	04/01/2029
60856B-AC-8	MOLEX ELECTRONICS TECH			1	2.A FE	2,995,290	97.1810	2,915,437	3,000,000	2,999,152	0	526	0	0	3.900	3.919	AO	24,700	117,000	04/01/2015	04/15/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
617446-7Y-9	MORGAN STANLEY				2.A FE	998,240	98.2010	982,008	1,000,000	999,468	0	164	0	0	4.350	4.369	MS	13,654	43,500	09/03/2014	09/08/2026
617446-8L-6	MORGAN STANLEY			1	1.E FE	1,000,000	87.5970	875,970	1,000,000	1,000,000	0	0	0	0	2.699	2.699	JJ	11,921	26,990	01/16/2020	01/22/2031
61746B-EF-9	MORGAN STANLEY	LS		1	1.G FE	5,939,940	97.0000	5,819,973	6,000,000	5,979,155	0	6,302	0	0	3.625	3.746	JJ	97,271	217,500	01/17/2017	01/20/2027
61747Y-DY-8	MORGAN STANLEY			1	1.G FE	4,962,500	90.3130	4,515,646	5,000,000	4,969,024	0	880	0	0	4.300	4.345	JJ	91,972	215,000	01/22/2015	01/27/2045
61747Y-ED-3	MORGAN STANLEY			1	1.E FE	15,000,000	81.7120	12,256,833	15,000,000	15,000,000	0	0	0	0	2.239	2.239	JJ	149,267	335,850	07/15/2021	07/21/2032
61747Y-ES-0	MORGAN STANLEY	LS		2	2.A FE	5,871,043	97.2250	5,753,803	5,918,000	5,873,584	0	2,083	0	0	5.297	5.374	AO	61,825	313,476	12/14/2022	04/20/2037
61761J-3R-8	MORGAN STANLEY			1	1.G FE	997,860	95.7290	957,288	1,000,000	999,370	0	226	0	0	3.125	3.150	JJ	13,368	31,250	07/20/2016	07/27/2026
61761J-ZN-2	MORGAN STANLEY				2.A FE	1,987,520	97.0580	1,941,168	2,000,000	1,995,850	0	1,124	0	0	3.950	4.016	AO	14,922	79,000	04/22/2015	04/23/2027
62482B-AA-0	MOZART DEBT MERGER SUB			1	4.A FE	339,698	90.4500	321,099	355,000	343,262	0	1,932	0	0	3.875	4.590	AO	3,439	13,756	02/10/2022	04/01/2029
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	20,980,115	111.2100	17,574,547	15,803,000	20,391,447	0	(228,430)	0	0	7.768	4.860	JD	54,559	1,227,577	05/09/2023	12/15/2037
629377-CE-0	NRG ENERGY INC			1	3.B FE	2,362,000	99.6240	2,353,118	2,362,000	2,362,000	0	0	0	0	5.750	5.750	JJ	62,626	135,815	10/31/2018	01/15/2028
62979*-AJ-6	NATIONAL STORAGE PP			1	2.A FE	12,000,000	84.1510	10,098,138	12,000,000	12,000,000	0	0	0	0	2.810	2.810	MN	29,037	337,200	12/07/2021	11/30/2031
63111X-AL-5	NASDAQ INC			1	2.B FE	1,978,080	108.5480	2,170,959	2,000,000	1,978,188	0	108	0	0	6.100	6.174	JD	1,017	61,000	07/07/2023	06/28/2063
636180-BM-2	NATIONAL FUEL GAS CO			1	2.C FE	3,987,440	99.5060	3,980,259	4,000,000	3,997,564	0	1,423	0	0	5.200	5.240	JJ	95,911	208,000	06/22/2015	07/15/2025
637417-AP-1	NATL RETAIL PROP			1	2.A FE	2,518,304	66.2800	2,654,533	4,005,000	2,528,594	0	10,290	0	0	3.100	5.868	AO	26,211	62,078	07/20/2023	04/15/2050
637432-NG-6	NATIONAL RURAL UTILITY			1	1.E FE	5,098,900	97.1550	4,857,751	5,000,000	5,022,504	0	(13,673)	0	0	3.250	2.965	MN	27,083	162,500	12/27/2017	11/01/2025
637432-NR-2	NATIONAL RURAL UTILITY			1	1.E FE	4,975,250	87.5000	4,375,015	5,000,000	4,977,299	0	489	0	0	4.400	4.430	MN	36,667	220,000	10/24/2018	11/01/2048
63861Q-AZ-1	NATIONWIDE HEALTH PPTYS				2.A FE	1,072,500	99.5660	995,662	1,000,000	1,048,136	0	(2,144)	0	0	6.900	6.368	AO	17,250	69,000	05/06/2005	10/01/2037
63938C-AK-4	NAVIENT CORP-WHEN DISTRIBUTE			1	3.C FE	4,866,355	96.5710	4,828,554	5,000,000	4,910,943	0	24,578	0	0	5.000	5.612	MS	73,611	250,000	02/24/2022	03/15/2027
64083Y-AA-9	NESCO HOLDINGS II INC			1	4.C FE	341,000	92.6460	315,924	341,000	341,000	0	0	0	0	5.500	5.500	AO	3,959	18,755	03/17/2021	04/15/2029
649322-AA-2	NY & PRES HOSP			1	1.C FE	1,000,000	86.1930	861,926	1,000,000	1,000,000	0	0	0	0	4.024	4.024	FA	16,767	40,240	01/29/2015	08/01/2045
64953B-BC-1	NEW YORK LIFE GLOBAL				1.A FE	3,500,000	100.2320	3,508,120	3,500,000	3,500,000	0	0	0	0	6.080	5.750	MJSD	11,150	101,872	06/15/2023	06/13/2025
649757-AA-9	NY PUBLIC LIBRARY			1	1.D FE	5,000,000	87.8810	4,394,033	5,000,000	5,000,000	0	0	0	0	4.305	4.305	JJ	107,625	215,250	02/25/2015	07/01/2045
651229-AY-2	NEWELL BRANDS INC			1	3.C FE	15,540,700	82.6170	12,392,586	15,000,000	15,460,495	0	(12,005)	0	0	5.500	5.257	AO	206,250	881,250	04/27/2016	04/01/2046
655844-AW-8	NORFOLK SOUTHERN CORP			1	2.A FE	6,641,890	100.6260	7,043,836	7,000,000	6,956,236	0	29,180	0	0	5.590	6.064	MN	47,826	391,300	08/03/2007	05/17/2025
655844-AX-6	NORFOLK SOUTHERN CORP			1	2.A FE	928,080	103.4150	1,034,147	1,000,000	972,684	0	4,145	0	0	5.640	6.244	MN	6,893	56,400	04/11/2007	05/17/2029
655844-CJ-5	NORFOLK SOUTHERN CORP			1	2.A FE	5,857,650	75.7770	3,788,846	5,000,000	5,855,311	0	(1,062)	0	0	4.100	3.483	MN	26,194	205,000	09/17/2021	05/15/2121
665228-BQ-4	NORTHERN IL GAS				1.D FE	5,473,800	103.8050	5,190,274	5,000,000	5,141,672	0	(29,717)	0	0	6.580	5.795	FA	124,289	329,000	01/12/2007	02/15/2028
665501-AM-4	NORTHERN NAT GAS			1	1.G FE	9,911,600	70.3780	7,037,765	10,000,000	9,915,993	0	1,773	0	0	3.400	3.447	AO	71,778	340,000	04/07/2021	10/16/2051
665859-AQ-7	NORTHERN TRUST CORP	LS		2	2.A FE	10,000,000	95.3890	9,538,870	10,000,000	10,000,000	0	0	0	0	4.600	4.600	AO	115,000	460,000	08/01/2016	01/01/9999
665859-AS-3	NORTHERN TRUST CORP			2	1.F FE	2,000,000	92.4910	1,849,810	2,000,000	2,000,000	0	0	0	0	3.375	3.375	MN	9,938	67,500	05/03/2017	05/08/2032
665859-AX-2	NORTHERN TRUST CORP	LS		2	1.F FE	8,968,140	107.3830	9,664,502	9,000,000	8,970,011	0	2,411	0	0	6.125	6.173	MN	90,344	551,250	10/26/2022	11/02/2032
666807-BP-6	NORTHROP GRUMMAN CORP			1	2.A FE	2,995,320	85.9250	2,577,753	3,000,000	2,995,748	0	101	0	0	4.030	4.039	AO	25,523	120,900	10/10/2017	10/15/2047
666807-BT-8	NORTHROP GRUMMAN CORP			1	2.A FE	2,487,725	101.5040	2,537,608	2,500,000	2,489,176	0	406	0	0	5.150	5.189	MN	21,458	128,750	03/19/2020	05/01/2040
666807-BU-5	NORTHROP GRUMMAN CORP	LS		1	2.A FE	4,970,350	103.0080	5,150,394	5,000,000	4,972,064	0	475	0	0	5.250	5.289	MN	43,750	262,500	03/19/2020	05/01/2050
670346-AP-0	NUCOR CORP			1	1.G FE	2,496,300	97.6650	2,441,620	2,500,000	2,498,118	0	368	0	0	3.950	3.968	MN	16,458	98,750	04/23/2018	05/01/2028
670346-AW-5	NUCOR CORP			1	1.G FE	4,953,250	83.3930	4,169,653	5,000,000	4,954,468	0	797	0	0	3.850	3.903	AO	48,125	192,500	03/02/2022	04/01/2052
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1	2.C FE	5,622,378	71.5050	4,029,300	5,635,000	5,624,746	0	256	0	0	4.100	4.112	FA	87,280	231,035	11/02/2016	02/15/2047
674599-DF-9	OCCIDENTAL PETROLEUM CORP			1	2.C FE	3,474,955	106.0680	3,182,055	3,000,000	3,389,776	0	(21,453)	0	0	6.450	5.051	MS	56,975	193,500	09/18/2019	09/15/2036
675553-AA-9	OCHSNER CLINIC FND			1	1.G FE	5,982,207	101.8870	5,899,238	5,790,000	5,951,467	0	(4,652)	0	0	5.897	5.658	MN	43,628	341,436	05/26/2016	05/15/2045
677050-AT-3	OGLETHORPE POWER CORP			1	2.B FE	4,926,400	107.6070	5,380,326	5,000,000	4,926,165	0	(235)	0	0	6.200	6.310	JD	22,389	0	11/28/2023	12/01/2053
677415-CQ-2	OHIO POWER COMPANY	LS		1	1.G FE	3,144,109	83.7140	2,850,462	3,405,000	3,151,742	0	5,537	0	0	4.150	4.665	AO	35,327	141,308	08/04/2022	04/01/2048
678858-BC-4	OKLAHOMA GAS & ELECTRIC			1	1.G FE	2,062,500	105.5280	2,638,209	2,500,000	2,357,925	0	26,663	0	0	6.500	8.090	AO	34,306	162,500	06/29/2000	04/15/2028
678858-BH-3	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,989,220	106.0890	2,121,777	2,000,000	1,992,362	0	318	0	0	6.450	6.491	FA	53,750	129,000	01/28/2008	02/01/2038
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1.G FE	4,969,450	94.8290	4,741,464	5,000,000	4,976,561	0	796	0	0	5.250	5.291	MN	33,542	262,500	05/24/2011	05/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1	1.G FE	6,659,950	83.8190	5,238,705	6,250,000	6,604,825	0	(9,717)	0	0	4.150	3.779	AO	64,844	259,375	10/12/2017	04/01/2047
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,996,220	96.7940	1,935,890	2,000,000	1,998,005	0	375	0	0	3.800	3.823	FA	28,711	76,000	08/14/2018	08/15/2028
680223-AL-8	OLD REPUBLIC INTL CORP			1	2.B FE	4,314,630	73.3740	4,464,823	6,085,000	4,327,801	0	13,171	0	0	3.850	6.011	JD	13,015	117,136	06/16/2023	06/11/2051
680657-AA-1	OLGA TENEDIOS IRR TRUST				1.B FE	1,015,000	100.0000	1,015,000	1,015,000	1,015,000	0	0	0	0	5.450	5.286	MON	4,685	31,336	05/04/2023	05/01/2073
680665-AL-0	OLIN CORPORATION			1	3.A FE	914,355	98.5350	999,150	1,014,000	946,839	0	9,499	0	0	5.625	7.080	FA	23,766	57,038	04/01/2020	08/01/2029
681936-BB-5	OMEGA HEALTHCARE			1	2.C FE	4,820,956	99.6120	4,880,986	4,900,000	4,896,596	0	9,725	0	0	4.950	5.168	AO	60,638	242,550	10/16/2014	04/01/2024
681936-BD-1	OMEGA HEALTHCARE			1	2.C FE	1,962,120	98.3580	1,967,167	2,000,000	1,994,731	0	4,800	0	0	4.500	4.761	JJ	41,500	90,000	01/08/2016	01/15/2025
681936-BM-1	OMEGA HEALTHCARE			1	2.C FE	4,912,450	84.8500	4,242,511	5,000,000	4,936,268	0	7,763	0	0	3.375	3.580	FA	70,313	168,750	10/07/2020	02/01/2031
68233J-BB-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,153,901	82.8290	2,675,372	3,230,000	3,165,779	0	1,911	0	0	3.750	3.888	AO	30,281	121,125	01/12/2017	04/01/2045
68235P-AG-3	ONE GAS INC			1	1.G FE	4,945,600	88.2800	4,413,984	5,000,000	4,950,256	0	1,055	0	0	4.500	4.567	MN	37,500	225,000	11/01/2018	11/01/2048
682680-AY-9	ONEOK INC			1	2.B FE	5,031,500	92.1310	4,606,550	5,000,000	5,018,696	0	(3,098)	0	0	3.400	3.325	MS	56,667	170,000	08/22/2019	09/01/2029
68268N-AG-8	ONEOK PARTNERS LP			1	2.B FE	993,060	104.3940	1,043,941	1,000,000	994,601	0	172	0	0	6.125	6.176	FA	25,521	61,250	01/24/2011	02/01/2041
682691-AA-8	ONEMAIN FINANCE CORP	LS		1	3.B FE	4,930,902	85.5670	4,278,364	5,000,000	4,946,374	0	6,764	0	0	4.000	4.184	MS	58,889	200,000	08/24/2021	09/15/2030
682695-AA-9	ONEMAIN FINANCE CORP	LS		1	3.B FE	287,138	105.7620	301,422	285,000	286,742	0	(396)	0	0	9.000	8.812	JJ	13,466	0	09/13/2023	01/15/2029
68389X-CK-9	ORACLE CORP			1	2.B FE	5,279,600	117.2080	5,860,414	5,000,000	5,278,464	0	(1,136)	0	0	6.900	6.470	MN	49,833	172,500	08/17/2023	11/09/2052
68902V-AM-9	OTIS WORLDWIDE CORP	LS		1	2.B FE	4,998,989	77.5500	3,877,485	5,000,000	4,998,883	0	23	0	0	3.362	3.363	FA	63,504	168,100	09/08/2020	02/15/2050
693304-AR-8	PECO CORP			1	1.E FE	2,422,280	92.8740	1,857,489	2,000,000	2,394,911	0	(14,301)	0	0	4.800	3.415	AO	20,267	96,000	01/19/2022	10/15/2043
693342-AH-0	PG&E WILDFIRE RECOVERY				1.A FE	4,999,753	98.0610	4,903,055	5,000,000	5,001,389	0	1,855	0	0	5.081	5.078	JD	21,171	346,496	07/13/2022	06/01/2041
693475-AQ-8	PNC FINANCIAL	LS		2	2.B FE	10,000,000	93.5400	9,353,996	10,000,000	10,000,000	0	0	0	0	5.000	5.000	MN	83,333	500,000	10/27/2016	12/29/2049
693475-BC-8	PNC FINANCIAL			2	2.B FE	15,000,000	80.4140	12,062,145	15,000,000	15,000,000	0	0	0	0	3.400	3.400	MJSD	22,667	510,000	09/08/2021	01/01/9999
69349A-AA-0	PNC CAPITAL TRUST C				2.B FE	4,500,931	92.9250	4,478,035	4,819,000	4,628,176	0	32,524	0	0	6.209	1.048	MJSD	25,764	283,084	01/17/2023	06/01/2028
69349L-AR-9	PNC BANK NA				1.G FE	1,995,120	96.3340	1,926,672	2,000,000	1,997,476	0	483	0	0	4.050	4.080	JJ	34,875	81,000	07/23/2018	07/26/2028
69354N-AC-0	PRA GROUP INC			1	3.B FE	265,095	99.4000	272,357	274,000	266,702	0	1,607	0	0	7.375	9.108	MS	6,754	10,104	08/08/2023	09/01/2025
694308-JG-3	PACIFIC GAS & EL			1	2.C FE	557,942	82.5970	506,321	613,000	567,274	0	5,352	0	0	2.500	3.677	FA	6,385	15,325	12/14/2022	02/01/2031
694308-KC-0	PACIFIC GAS & EL			1	2.C FE	3,602,905	92.5060	3,343,178	3,614,000	3,604,481	0	929	0	0	4.400	4.438	MS	53,005	159,016	02/16/2022	03/01/2032
6944PL-2T-5	PACIFIC LIFE GF II				1.D FE	3,500,000	100.0450	3,501,589	3,500,000	3,500,000	0	0	0	0	6.240	5.953	MJSD	8,444	110,533	06/08/2023	06/16/2025
695114-CG-1	PACIFICORP			1	1.F FE	12,761,000	107.2510	11,797,652	11,000,000	12,559,076	0	(78,860)	0	0	6.250	4.824	AO	145,139	687,500	05/26/2022	10/15/2037
700658-AA-5	PARK NATIONAL CORP			2	2.B FE	10,000,000	89.9300	8,992,996	10,000,000	10,000,000	0	0	0	0	4.500	4.500	MS	150,000	450,000	08/17/2020	09/01/2030
701094-AJ-3	PARKER HANNIFIN	LS		1	2.A FE	6,146,901	95.9730	5,853,377	6,099,000	6,115,980	0	(5,513)	0	0	3.250	3.151	MS	66,073	198,218	12/11/2017	03/01/2027
701094-AL-8	PARKER HANNIFIN			1	2.A FE	3,705,400	86.7420	3,313,548	3,820,000	3,718,290	0	2,524	0	0	4.100	4.282	MS	52,207	156,620	05/18/2018	03/01/2047
70109H-AN-5	PARKER-HANNIFIN CORP			1	2.A FE	4,993,400	91.0460	4,552,314	5,000,000	4,994,373	0	154	0	0	4.450	4.458	MN	24,722	222,500	11/18/2014	11/21/2044
707567-AE-3	PENN MUTUAL LIFE INS CO	LS		1	1.F FE	5,000,000	67.1590	3,357,929	5,000,000	5,000,000	0	0	0	0	3.800	3.800	JD	8,444	190,000	04/22/2021	04/29/2061
70932M-AD-9	PENNYMAC FIN SVCS INC			1	3.C FE	187,879	103.1330	194,921	189,000	187,873	0	(6)	0	0	7.875	8.001	JD	827	0	12/06/2023	12/15/2029
718172-BL-2	PHILIP MORRIS INTERNAT-W/I	LS			1.F FE	10,030,596	85.9290	7,553,130	8,790,000	9,936,680	0	(38,121)	0	0	4.250	3.367	MN	52,923	373,575	09/02/2021	11/10/2044
718172-DB-2	PHILIP MORRIS INTERNAT-W/I			1	1.F FE	682,122	102.6200	681,400	664,000	681,075	0	(1,047)	0	0	5.375	5.019	FA	13,483	17,845	05/03/2023	02/15/2033
718546-AH-7	PHILLIPS 66			1	2.A FE	2,999,275	108.3380	3,250,154	3,000,000	2,999,391	0	10	0	0	5.875	5.876	MN	29,375	176,250	01/29/2013	05/01/2042
718546-AL-8	PHILLIPS 66			1	2.A FE	12,848,510	95.8470	12,460,143	13,000,000	12,872,983	0	3,341	0	0	4.875	4.950	MN	80,979	633,750	12/04/2014	11/15/2044
72303#-AA-7	PINEBRIDGE			1	1.E PL	15,161,461	100.0000	15,161,461	15,161,461	15,161,461	0	0	0	0	6.000	6.044	MJSD	2,527	1,384,051	06/28/2023	12/31/2031
73102Q-AA-4	POLAR TANKERS INC			1	1.F FE	953,962	103.3420	966,034	934,789	953,531	0	(431)	0	0	5.951	5.612	MN	7,881	27,815	07/24/2023	05/10/2037
736508-G*-7	PORTLAND GENERAL ELEC PP			1	1.F	1,000,000	103.3420	1,033,419	1,000,000	1,000,000	0	0	0	0	6.260	6.260	MN	10,433	62,600	04/13/2006	05/01/2031
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1.F FE	484,585	114.5400	572,698	500,000	489,200	0	457	0	0	6.500	6.741	MN	4,153	32,500	03/25/2008	11/15/2037
741503-BC-9	PRICELINE GROUP INC.			1	1.G FE	4,807,150	96.5290	4,826,426	5,000,000	4,906,663	0	19,933	0	0	3.550	4.036	MS	52,264	177,500	07/18/2018	03/15/2028
74170*-BZ-1	PRIME PTY FD PRIVATE PLACEMENT			1	1.G	6,000,000	104.2540	6,255,229	6,000,000	6,000,000	0	0	0	0	5.690	5.690	MS	100,523	170,700	03/10/2023	03/15/2035
74170*-CA-5	PRIME PTY FD PRIVATE PLACEMENT			1	1.G	6,000,000	103.6840	6,221,050	6,000,000	6,000,000	0	0	0	0	5.790	5.790	MS	102,290	173,700	03/10/2023	03/15/2038
742404-AP-1	PRINCETON THEOLOGICAL			1	1.B FE	2,000,000	101.2580	2,025,152	2,000,000	2,000,000	0	0	0	0	5.200	5.201	JJ	52,000	104,000	09/26/2013	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
74273@-AC-7	PRIT CORE REALTY PP			1	2.A	5,000,000	98.0910	4,904,537	5,000,000	5,000,000	0	0	0	0	4.000	4.000	FA	76,111	200,000	02/07/2013	02/14/2025
743315-AJ-2	PROGRESSIVE CORP			1	1.F FE	1,042,580	109.5970	1,095,969	1,000,000	1,015,703	0	(2,521)	0	0	6.625	6.262	MS	22,083	66,250	08/01/2007	03/01/2029
74340*-BM-5	PLD FUND PP PRIVATE PLACEMENT			1	1.G PL	10,000,000	105.0040	10,500,360	10,000,000	10,000,000	0	0	0	0	5.760	5.760	MS	160,000	0	09/18/2023	09/21/2033
74340*-BN-3	PLD FUND PP PRIVATE PLACEMENT			1	1.G PL	10,000,000	104.5200	10,451,982	10,000,000	10,000,000	0	0	0	0	5.910	5.910	MS	164,167	0	09/18/2023	09/21/2038
74432Q-AK-1	PRUDENTIAL FINANCIAL INC				1.G FE	2,957,071	103.8090	3,114,279	3,000,000	2,972,956	0	1,450	0	0	5.900	6.004	MS	52,117	177,000	01/30/2007	03/17/2036
744533-BJ-8	PUBLIC SERVICE OKLAHOMA			1	2.A FE	7,377,099	110.0520	6,289,488	5,715,000	7,159,808	0	(82,259)	0	0	6.625	4.112	MN	48,379	378,619	10/06/2021	11/15/2037
74460D-AC-3	PUBLIC STORAGE INC			1	1.F FE	4,000,000	95.2770	3,811,088	4,000,000	4,000,000	0	0	0	0	3.094	3.094	MS	36,440	123,760	09/13/2017	09/15/2027
74531E-AC-6	PUGET SOUND ENERGY INC			1	1.F FE	1,753,005	107.7250	1,939,047	1,800,000	1,781,101	0	2,891	0	0	7.000	7.244	AO	26,600	126,000	05/07/2008	03/09/2029
745332-CB-0	PUGET SOUND ENERGY INC			1	1.F FE	1,315,910	103.5390	1,035,385	1,000,000	1,225,720	0	(9,831)	0	0	5.795	3.902	MS	17,063	57,950	12/05/2012	03/15/2040
745332-CC-8	PUGET SOUND ENERGY INC			1	1.F FE	5,832,090	100.8040	4,536,201	4,500,000	5,462,803	0	(40,471)	0	0	5.764	3.985	JJ	119,603	259,380	12/12/2012	07/15/2040
745332-CD-6	PUGET SOUND ENERGY INC			1	1.F FE	999,950	102.2980	1,022,983	1,000,000	999,902	0	0	0	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
747262-AZ-6	QVC INC			1	4.B FE	1,703,483	72.2310	1,231,532	1,705,000	1,703,980	0	189	0	0	4.375	4.389	MS	24,865	74,594	03/23/2021	09/01/2028
74742@-AA-4	SUN HOLDINGS PP			1	1.D PL	15,124,143	78.8430	11,806,266	14,974,399	15,117,944	0	(2,663)	0	0	4.340	4.319	MON	28,884	697,331	08/04/2021	08/15/2051
74762E-AF-9	QUANTA SERVICES INC	LS		1	2.C FE	6,976,410	88.0930	6,166,482	7,000,000	6,983,214	0	2,193	0	0	2.900	2.939	AO	50,750	203,000	09/17/2020	10/01/2030
74841C-AB-7	QUICKEN LOANS LLC/QUICKN			1	3.A FE	1,053,000	88.1990	928,734	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
74949L-AE-2	RELX CAPITAL INC			1	2.A FE	9,922,900	101.0490	10,104,869	10,000,000	9,932,483	0	6,339	0	0	4.750	4.848	MN	54,097	475,000	05/17/2022	05/20/2032
749571-AG-0	RHP HOTEL PPTY/RHP FINAN			1	4.A FE	323,288	93.2910	297,600	319,000	321,563	0	(757)	0	0	4.500	4.287	FA	5,423	14,355	09/08/2021	02/15/2029
75513E-CX-7	RAYTHEON TECH CORP			1	2.A FE	1,992,500	115.8840	2,317,682	2,000,000	1,992,304	0	(196)	0	0	6.400	6.429	MS	18,844	0	11/06/2023	03/15/2054
760759-AN-0	REPUBLIC SERVICES INC			1	2.A FE	4,957,800	107.8930	5,394,634	5,000,000	4,967,508	0	1,054	0	0	5.700	5.759	MN	36,417	285,000	06/07/2011	05/15/2041
76131V-AA-1	RETAIL PROPERTIES OF AME - A			1	2.C FE	1,911,040	97.5040	1,950,082	2,000,000	1,984,216	0	12,353	0	0	4.000	4.676	MS	23,556	80,000	03/29/2017	03/15/2025
761713-BB-1	REYNOLDS AMERICAN INC			1	2.B FE	4,843,469	94.2080	3,801,284	4,035,000	4,731,273	0	(19,273)	0	0	5.850	4.577	FA	89,174	236,048	05/25/2017	08/15/2045
77340R-AR-8	ROCKIES EXPRESS PIPELINE	LS		1	3.A FE	1,996,520	95.7450	1,914,892	2,000,000	1,998,140	0	278	0	0	4.950	4.969	JJ	45,650	99,000	04/03/2019	07/15/2029
78016E-ZV-2	ROYAL BANK OF CANADA				1.E FE	2,496,200	99.8540	2,496,357	2,500,000	2,498,380	0	2,180	0	0	5.710	4.775	JAJO	24,978	102,106	02/03/2023	07/29/2024
78349A-AB-9	RWJ BARNABAS HEALTH			1	1.D FE	8,518,450	82.6480	6,198,596	7,500,000	8,425,984	0	(31,048)	0	0	3.949	3.158	JJ	148,088	296,175	12/03/2020	07/01/2046
78466C-AC-0	SS&C TECHNOLOGIES INC	LS		1	4.B FE	2,100,000	98.7130	2,072,977	2,100,000	2,100,000	0	0	0	0	5.500	5.500	MS	29,196	115,500	03/14/2019	09/30/2027
784710-AA-3	SSM HEALTH CARE			1	1.E FE	5,000,000	96.8730	4,843,661	5,000,000	5,000,000	0	0	0	0	3.823	3.823	JD	15,929	191,150	04/11/2017	06/01/2027
78516F-AA-7	SABAL TRAIL TRANS			1	2.A FE	3,004,080	96.7450	2,902,344	3,000,000	3,000,000	0	0	0	0	4.246	4.229	MN	21,230	127,380	04/26/2018	05/01/2028
78516F-AB-5	SABAL TRAIL TRANS			1	2.A FE	6,620,993	93.8130	5,994,638	6,390,000	6,590,774	0	(11,607)	0	0	4.682	4.366	MN	49,863	299,180	02/02/2021	05/01/2038
785592-AM-8	SABINE PASS LIQUEFACTION			1	2.A FE	1,115,000	100.1930	1,117,150	1,115,000	1,115,000	0	0	0	0	5.625	5.625	MS	20,906	62,719	01/14/2016	03/01/2025
785592-AZ-9	SABINE PASS LIQUEFACTION			1	2.A FE	9,984,708	105.6820	10,568,154	10,000,000	9,984,272	0	(436)	0	0	5.900	5.916	MS	173,722	295,000	08/22/2023	09/15/2037
78572X-AG-6	SABRA HEALTH/CAPTL CORP			1	2.C FE	5,538,011	90.6060	5,067,598	5,593,000	5,559,796	0	4,794	0	0	3.900	4.013	AO	46,049	218,127	03/23/2021	10/15/2029
78574M-AA-1	SABRA HEALTH CARE LP			1	2.C FE	4,947,000	82.0510	4,102,549	5,000,000	4,957,405	0	4,622	0	0	3.200	3.323	JD	13,333	160,000	09/21/2021	12/01/2031
797440-BL-7	SAN DIEGO GAS & EL			1	1.F FE	1,752,105	97.4000	1,461,005	1,500,000	1,707,837	0	(8,705)	0	0	5.350	4.173	MN	10,254	80,250	06/01/2018	05/15/2040
808513-BD-6	SCHWAB CORP	LS		2	2.C FE	1,507,518	98.6700	1,332,044	1,350,000	1,402,622	0	(36,023)	0	0	5.375	2.572	MJSD	6,047	72,563	01/04/2021	06/01/2025
808513-BJ-3	SCHWAB CORP			2	2.C FE	3,301,236	79.2540	2,637,566	3,328,000	3,305,615	0	2,608	0	0	4.000	4.112	MJSD	11,093	133,120	12/14/2022	12/01/2030
816196-AT-6	SELECT MEDICAL CORP	LS		1	4.C FE	2,358,938	100.5970	2,352,969	2,339,000	2,344,984	0	(3,483)	0	0	6.250	6.099	FA	55,226	146,188	08/07/2019	08/15/2026
81675*-AC-8	SEMINOLE ELECTRIC PP			1	1.G FE	2,000,000	105.4390	2,108,780	2,000,000	2,000,000	0	0	0	0	6.030	6.030	JD	1,005	120,600	12/22/2005	12/28/2033
817826-AB-6	7-ELEVEN INC			1	2.B FE	520,041	99.4470	527,071	530,000	526,889	0	6,847	0	0	0.800	6.236	FA	1,661	0	09/29/2023	02/10/2024
824348-AX-4	SHERWIN-WILLIAMS CO/THE			1	2.B FE	9,965,550	91.5150	9,151,535	10,000,000	9,969,580	0	709	0	0	4.500	4.521	JD	37,500	450,000	05/11/2017	06/01/2047
824348-BM-7	SHERWIN-WILLIAMS CO/THE			1	2.B FE	998,230	73.6650	736,647	1,000,000	998,395	0	37	0	0	3.300	3.309	MN	4,217	33,000	03/03/2020	05/15/2050
82568N-AC-5	SHUTTERFLY FINANCE LLC			1	5.B FE	1,515,026	67.1870	1,586,827	2,361,803	1,568,951	0	53,925	0	0	8.500	22.133	JD	16,729	94,007	12/01/2023	10/01/2027
82568N-AE-1	SHUTTERFLY FINANCE LLC			1	4.B FE	280,630	99.2610	278,555	280,630	280,630	0	0	0	0	9.750	9.755	JD	2,280	13,073	06/14/2023	10/01/2027
82873M-AA-1	SIMMONS FOOD INC/SIMMONS			1	4.C FE	378,985	86.7100	391,929	452,000	381,064	0	2,079	0	0	4.625	8.430	MS	6,968	555	11/15/2023	03/01/2029
829259-AW-0	SINCLAIR TELEVISION			1	4.C FE	722,460	90.2770	644,581	714,000	715,508	0	(2,395)	0	0	5.125	4.899	FA	13,824	36,593	12/11/2020	02/15/2027
829259-AY-6	SINCLAIR TELEVISION	LS		1	4.C FE	1,725,345	74.8320	1,247,443	1,667,000	1,702,251	0	(7,997)	0	0	5.500	5.020	JD	7,640	91,685	12/17/2020	03/01/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
829259-BA-7	SINCLAIR TELEVISION			1	3.C FE	1,662,798	70.5100	1,171,165	1,661,000	1,662,282	0	(162)	0	0	4.125	4.112	JD	5,710	68,516	12/09/2020	12/01/2030
83012A-AA-7	SIXTH TREET SPECIALITY LENDING	LS		1	2.C FE	799,663	91.3760	782,178	856,000	816,488	0	13,616	0	0	2.500	4.370	FA	8,917	21,400	12/14/2022	08/01/2026
832248-BD-9	SMITHFIELD FOODS INC			1	2.C FE	9,868,100	77.5790	7,757,908	10,000,000	9,895,082	0	12,038	0	0	2.625	2.777	MS	78,750	262,500	09/08/2021	09/13/2031
832696-AM-0	SMUCKER JM CO			1	2.B FE	1,137,830	93.0360	930,356	1,000,000	1,108,424	0	(7,985)	0	0	4.250	3.097	MS	12,514	42,500	02/26/2020	03/15/2035
835495-AJ-1	SONOCO PRODUCTS			1	2.B FE	2,980,560	102.4200	3,072,606	3,000,000	2,980,872	0	312	0	0	5.750	5.809	MN	28,750	86,250	06/14/2023	11/01/2040
838518-AA-6	SOUTH JERSEY INDUSTRIES				3.A FE	10,015,700	81.1010	8,110,062	10,000,000	10,011,201	0	(1,330)	0	0	5.020	5.000	AO	105,978	502,000	03/25/2021	04/15/2031
842329-AA-2	SOUTHERN BAPTIST HOSP.			1	1.C FE	4,000,000	91.1370	3,645,469	4,000,000	4,000,000	0	0	0	0	4.857	4.857	JJ	89,585	194,280	05/21/2015	07/15/2045
842400-GG-2	SOUTHERN CAL EDISON			1	1.G FE	2,482,261	82.0340	2,037,730	2,484,000	2,482,389	0	38	0	0	4.000	4.004	AO	24,840	99,360	03/21/2017	04/01/2047
842400-GN-7	SOUTHERN CAL EDISON			1	1.G FE	2,993,580	97.9900	2,939,697	3,000,000	2,998,326	0	965	0	0	3.700	3.735	FA	46,250	111,000	07/30/2018	08/01/2025
842587-DD-6	SOUTHERN CO				2.B FE	4,018,120	101.4030	4,056,121	4,000,000	4,012,520	0	(3,159)	0	0	5.113	5.015	FA	85,217	204,520	05/05/2022	08/01/2027
844030-AA-4	SOUTHERN UNION CO				2.C FE	501,530	100.0390	500,197	500,000	500,382	0	(1,148)	0	0	7.600	6.473	FA	15,833	0	10/10/2023	02/01/2024
84756N-AE-9	SPECTRA ENERGY PARTNERS LP			1	2.A FE	1,997,500	102.2680	2,045,363	2,000,000	1,997,712	0	54	0	0	5.950	5.959	MS	31,733	119,000	09/16/2013	09/25/2043
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD			1	4.B FE	854,065	94.1700	824,927	876,000	854,468	0	2,719	0	0	4.875	5.507	MN	7,118	42,705	03/16/2023	11/01/2027
84859D-AA-5	SPIRE MISSOURI INC			1	1.F FE	9,971,500	70.8820	7,088,166	10,000,000	9,972,913	0	595	0	0	3.300	3.315	JD	27,500	330,000	05/13/2021	06/01/2051
852060-AD-4	SPRINT CORP (FON GROUP)			1	2.B FE	2,349,393	108.4060	2,304,704	2,126,000	2,239,867	0	(19,953)	0	0	6.875	5.598	MN	18,676	148,289	07/20/2017	11/15/2028
853496-AC-1	STANDARD INDUSTRIES INC			1	3.B FE	1,586,865	97.5150	1,624,598	1,666,000	1,630,459	0	10,084	0	0	5.000	5.754	FA	31,469	83,300	03/07/2019	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC			1	3.B FE	1,745,000	96.3050	1,926,108	2,000,000	1,851,387	0	30,921	0	0	4.750	6.888	JJ	43,806	95,000	03/24/2020	01/15/2028
858912-AG-3	STERICYCLE INC			1	3.C FE	861,500	91.1100	789,925	867,000	862,931	0	711	0	0	3.875	3.978	JJ	15,492	33,596	01/07/2022	01/15/2029
85917P-AB-3	STERIS PLC			1	2.B FE	6,508,194	77.5210	7,412,532	9,562,000	6,558,733	0	42,130	0	0	3.750	6.139	MS	105,580	358,575	10/13/2022	03/15/2051
862121-AB-6	STORE CAPITAL CORP			1	2.C FE	558,045	91.7320	458,658	500,000	538,847	0	(7,183)	0	0	4.625	2.973	MS	6,809	23,125	03/31/2021	03/15/2029
862121-AC-4	STORE CAPITAL CORP			1	2.C FE	1,341,695	78.5550	1,040,854	1,325,000	1,336,954	0	(1,631)	0	0	2.750	2.604	MN	4,352	36,438	01/05/2021	11/18/2030
862121-AD-2	STORE CAPITAL CORP			1	2.C FE	276,730	76.0950	287,640	378,000	283,149	0	6,419	0	0	2.700	6.860	JD	851	10,206	04/05/2023	12/01/2031
863667-AJ-0	STRYKER CORP			1	2.A FE	1,067,850	96.5970	965,967	1,000,000	1,057,292	0	(1,590)	0	0	4.625	4.222	MS	13,618	46,250	05/24/2016	03/15/2046
86614R-AN-7	SUMMIT MATERIALS LLC/FIN	LS		1	3.C FE	884,990	96.9940	838,994	865,000	871,708	0	(4,122)	0	0	5.250	4.913	JJ	20,940	45,413	07/28/2020	01/15/2029
86787X-AA-3	SUNTRUST CAPITAL I				2.B FE	10,246,682	93.4450	10,113,517	10,823,000	10,408,262	0	102,108	0	0	6.311	3.204	FMAN	89,175	634,931	12/14/2022	05/15/2027
867914-AH-6	SUNTRUST BANKS INC	LS			1.G FE	4,028,010	101.7460	4,069,834	4,000,000	4,001,938	0	(1,089)	0	0	6.000	5.970	FA	90,667	240,000	09/06/2007	02/15/2026
871829-AJ-6	SYSCO CORP			1	2.B FE	1,089,780	102.8470	1,028,468	1,000,000	1,069,074	0	(4,364)	0	0	5.375	4.605	MS	14,931	53,750	10/17/2018	09/21/2035
871829-BD-8	SYSCO CORP			1	2.B FE	2,491,425	88.9330	2,223,322	2,500,000	2,492,525	0	188	0	0	4.500	4.521	AO	28,125	112,500	03/22/2016	04/01/2046
87264A-BY-0	T-MOBILE USA INC			1	2.B FE	4,648,701	73.1210	3,656,072	5,000,000	4,658,729	0	4,048	0	0	3.600	3.953	MN	23,000	180,000	05/18/2021	11/15/2060
87264A-CT-0	T-MOBILE USA INC	LS		1	2.B FE	4,971,728	73.0260	3,651,312	5,000,000	4,972,541	0	549	0	0	3.400	3.430	AO	35,889	170,000	07/05/2022	10/15/2052
87303*-AA-9	THL Credit			1	1.E PL	10,953,107	101.1900	11,083,449	10,953,107	10,953,107	0	0	0	0	5.000	5.031	MJSD	1,521	467,920	12/29/2023	12/03/2024
87612E-AU-0	TARGET CORP			1	1.F FE	4,590,832	121.6930	4,327,405	3,556,000	4,266,815	0	(34,242)	0	0	7.000	5.001	JJ	114,780	248,920	08/25/2011	01/15/2038
87724R-AB-8	TAYLOR MORRISON COMM			1	3.B FE	1,295,000	100.8990	1,306,641	1,295,000	1,295,000	0	0	0	0	5.750	5.750	JJ	34,335	74,463	07/18/2019	01/15/2028
87901J-AF-2	TGNA			1	3.C FE	500,000	97.4580	487,291	500,000	500,000	0	0	0	0	4.750	4.750	MS	6,993	23,750	09/08/2020	03/15/2026
88033G-DB-3	TENET HEALTHCARE			1	3.C FE	644,000	97.8260	630,002	644,000	644,000	0	0	0	0	5.125	5.125	MN	5,501	33,005	01/20/2023	11/01/2027
88104L-AG-8	TERRAFORM POWER OPERATIN	LS		1	3.C FE	1,654,548	93.5720	1,496,218	1,599,000	1,635,663	0	(8,187)	0	0	4.750	4.254	JJ	35,023	75,953	08/12/2021	01/15/2030
882384-AE-0	TEXAS EASTERN TRANSMISSI			1	1.G FE	4,303,433	82.4690	3,183,308	3,860,000	4,281,136	0	(11,422)	0	0	4.150	3.476	JJ	73,865	160,190	01/05/2022	01/15/2048
882440-AN-0	TEXAS GAS TRANSMISSION			1	2.C FE	4,959,180	106.5220	5,326,123	5,000,000	4,989,397	0	2,483	0	0	7.250	7.318	JJ	167,153	362,500	07/14/1997	07/15/2027
882484-AA-6	TEXAS HEALTH RESOURCES			1	1.C FE	5,000,000	90.1010	4,505,033	5,000,000	5,000,000	0	0	0	0	4.330	4.330	MN	27,664	216,500	04/28/2015	11/15/2055
88579Y-AZ-4	3M CO.			1	1.G FE	3,800,050	76.4670	3,823,360	5,000,000	3,811,669	0	11,619	0	0	3.625	5.413	AO	38,264	90,625	07/06/2023	10/15/2047
887317-AM-7	TIME WARNER INC			1	3.A FE	2,980,980	87.6070	2,628,211	3,000,000	2,985,117	0	479	0	0	5.375	5.418	AO	34,042	161,250	10/12/2011	10/15/2041
887317-AX-3	TIME WARNER INC			1	3.A FE	1,770,024	69.3030	1,328,541	1,917,000	1,790,387	0	3,065	0	0	4.850	5.371	JJ	42,872	92,975	01/22/2016	07/15/2045
88732J-BB-3	TIME WARNER CABLE INC			1	2.C FE	10,911,830	87.7720	10,532,608	12,000,000	11,107,016	0	25,635	0	0	5.500	6.184	MS	220,000	660,000	06/04/2015	09/01/2041
889184-AA-5	TOLEDO HOSPITAL/THE			1	3.B FE	8,590,650	67.4680	5,734,764	8,500,000	8,576,272	0	(2,003)	0	0	4.982	4.914	MN	54,110	423,470	10/08/2015	11/15/2045
88947E-AU-4	TOLL BROS FINANCE CORP			1	2.C FE	586,220	93.6650	560,117	598,000	588,613	0	1,388	0	0	3.800	4.104	MN	3,787	22,724	04/04/2022	11/01/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
891092-AE-8	TORO CO			1	2.A FE	18,135,477	106.2920	17,541,445	16,503,000	18,062,591	0	(72,886)	0	0	6.625	5.608	MN	182,221	1,093,324	01/18/2023	05/01/2037
891160-MJ-9	TORONTO-DOMIN BK			2	1.F FE	998,250	96.0690	960,693	1,000,000	999,129	0	92	0	0	3.625	3.637	MS	10,674	36,250	09/08/2016	09/15/2031
891490-AR-5	TOSCO CORPORATION				1.F FE	5,417,600	107.8620	4,314,464	4,000,000	4,396,505	0	(121,445)	0	0	7.800	4.246	JJ	156,000	312,000	11/19/2013	01/01/2027
89236T-EM-3	TOYOTA			1	1.E FE	1,995,560	95.3810	1,907,612	2,000,000	1,998,035	0	449	0	0	3.050	3.076	JJ	28,806	61,000	01/08/2018	01/11/2028
893570-BM-2	TRANSCONTINENTAL GAS PL	LS		1	2.B FE	4,655,073	105.3650	4,913,179	4,663,000	4,660,892	0	503	0	0	7.250	7.264	JD	28,172	338,068	11/22/1996	12/01/2026
893574-AM-5	TRANSCONT GAS PIPE LINE			1	2.A FE	992,810	90.3330	903,332	1,000,000	993,440	0	143	0	0	4.600	4.645	MS	13,544	46,000	09/13/2018	03/15/2048
893647-BE-6	TRANSDIGM INC			1	4.A FE	346,169	99.8810	326,612	327,000	328,045	0	(5,198)	0	0	6.250	4.907	MS	6,018	20,438	03/23/2021	03/15/2026
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CL	LS		1	1.F FE	3,130,170	114.3920	3,431,764	3,000,000	3,069,416	0	(5,524)	0	0	6.375	6.042	MS	56,313	191,250	01/30/2007	03/15/2033
89566E-AG-3	TRISTATE GEN/TRANS ASSN			1	1.G FE	256,252	98.1540	250,294	255,000	255,096	0	(158)	0	0	3.700	3.636	MN	1,573	9,435	09/03/2015	11/01/2024
89566E-AH-1	TRISTATE GEN/TRANS ASSN			1	1.G FE	9,991,169	78.2120	7,821,221	10,000,000	9,992,230	0	155	0	0	4.700	4.705	MN	78,333	470,000	09/03/2015	11/01/2044
896516-AA-9	TRINITY			1	1.D FE	5,363,122	87.1330	4,530,930	5,200,000	5,340,725	0	(4,060)	0	0	4.125	3.938	JD	17,875	214,500	12/06/2017	12/01/2045
89788N-AA-8	TRUIST FINANCIAL CORP			2	1.G FE	8,000,000	93.4430	7,475,453	8,000,000	8,000,000	0	0	0	0	4.916	4.916	JJ	167,144	393,280	07/25/2022	07/28/2033
90041L-AF-2	TURNING POINT BRANDS INC			1	4.A FE	330,356	93.4110	294,245	315,000	320,045	0	(4,351)	0	0	5.625	4.406	FA	6,694	17,719	09/01/2021	02/15/2026
902917-AH-6	WASTE MANAGEMENT INC			1	2.A FE	3,972,275	110.2590	3,445,602	3,125,000	3,451,850	0	(63,699)	0	0	7.000	4.430	JJ	100,868	218,750	02/25/2014	07/15/2028
902973-AZ-9	U S BANCORP			2	2.B FE	7,718,750	89.6030	6,720,213	7,500,000	7,718,750	0	0	0	0	5.300	5.150	AO	83,917	397,500	08/31/2020	01/01/9999
907818-EM-6	UNION PACIFIC CORP			1	1.G FE	10,561,220	83.8870	8,388,740	10,000,000	10,458,056	0	(16,251)	0	0	3.799	3.518	AO	94,975	379,900	12/22/2016	10/01/2051
911312-AN-6	UNITED PARCEL SERVICE			1	1.F FE	2,957,940	100.3490	3,010,482	3,000,000	2,969,114	0	1,142	0	0	4.875	4.965	MN	18,688	146,250	11/08/2010	11/15/2040
911312-BU-9	UNITED PARCEL SERVICE	LS		1	1.F FE	5,003,050	90.9290	4,546,464	5,000,000	5,001,755	0	(299)	0	0	2.500	2.493	MS	41,667	125,000	08/16/2019	09/01/2029
911365-BL-7	NA UNITED RENTALS	LS		1	3.B FE	337,000	98.6810	394,725	400,000	356,000	0	5,566	0	0	5.250	7.551	JJ	9,683	21,000	03/24/2020	01/15/2030
913017-CA-5	UNITED TECHNOLOGIES			1	2.A FE	4,993,100	85.3330	4,266,674	5,000,000	4,994,163	0	161	0	0	4.150	4.158	MN	26,514	207,500	04/29/2015	05/15/2045
91324P-DL-3	UNITEDHEALTH GROUP INC			1	1.F FE	4,965,600	89.4430	4,472,136	5,000,000	4,969,029	0	704	0	0	4.250	4.291	JD	9,444	212,500	06/14/2018	06/15/2048
91412N-AF-7	UNIVERSITY OF CHICAGO			1	1.C FE	2,996,910	101.1210	3,033,616	3,000,000	2,998,220	0	180	0	0	5.420	5.429	AO	40,650	162,600	05/14/2010	10/01/2030
92277G-AM-9	VENTAS REALTY LP/CAP CRP			1	2.A FE	1,984,660	95.5220	1,910,430	2,000,000	1,992,778	0	1,540	0	0	4.000	4.094	MS	26,667	80,000	02/13/2018	03/01/2028
92277G-AN-7	VENTAS REALTY LP/CAP CRP			1	2.A FE	4,997,700	97.2590	4,862,956	5,000,000	4,998,583	0	231	0	0	4.400	4.406	JJ	101,444	220,000	08/06/2018	01/15/2029
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	12,019,620	96.3040	11,556,528	12,000,000	12,011,633	0	(1,091)	0	0	4.400	4.387	MN	88,000	528,000	04/23/2015	11/01/2034
92343V-CX-0	VERIZON COMMUNICATIONS			1	2.A FE	9,054,600	91.2200	9,121,950	10,000,000	9,166,324	0	16,513	0	0	4.522	5.120	MS	133,148	452,200	12/17/2015	09/15/2048
92343V-CZ-5	VERIZON COMMUNICATIONS			1	2.A FE	3,466,173	92.8460	3,293,256	3,547,000	3,473,129	0	1,005	0	0	4.672	4.801	MS	48,794	165,716	08/25/2015	03/15/2055
92343V-DC-5	VERIZON COMMUNICATIONS			1	2.A FE	3,997,880	85.9540	3,438,177	4,000,000	3,998,094	0	46	0	0	4.125	4.128	FA	62,333	165,000	07/27/2016	08/15/2046
92343V-DS-0	VERIZON COMMUNICATIONS			1	2.A FE	38,023	100.4270	39,167	39,000	38,117	0	17	0	0	5.012	5.173	AO	413	1,955	07/11/2017	04/15/2049
92343V-FW-9	VERIZON COMMUNICATIONS			1	2.A FE	414,784	66.5410	270,156	406,000	414,373	0	(155)	0	0	2.987	2.889	AO	2,055	12,127	04/27/2021	10/30/2056
92345Y-AG-1	VERISK ANALYTICS INC			1	2.B FE	3,117,620	75.8430	2,358,706	3,110,000	3,117,183	0	(168)	0	0	3.625	3.611	MN	14,405	112,738	03/09/2021	05/15/2050
92418#-AB-5	VERMONT GAS SYSTEMS PP			1	2.C	2,000,000	103.5550	2,071,106	2,000,000	2,000,000	0	0	0	0	6.440	6.440	JJ	59,749	128,800	07/14/2006	07/14/2036
92418#-AH-2	VERMONT GAS SYSTEMS PP			1	2.C	2,000,000	94.7070	1,894,149	2,000,000	2,000,000	0	0	0	0	3.320	3.320	FA	27,667	66,400	08/09/2016	08/01/2026
925524-AH-3	VIACOM INC.			1	2.C FE	6,186,798	108.3840	5,110,293	4,715,000	5,453,357	0	(92,560)	0	0	7.875	5.047	JJ	155,742	371,306	05/16/2014	07/30/2030
925524-AX-8	VIACOM INC.			1	2.C FE	3,756,990	101.5280	3,045,855	3,000,000	3,492,904	0	(28,210)	0	0	6.875	5.066	AO	34,948	206,250	10/20/2011	04/30/2036
92552V-AK-6	VIASAT INC			1	4.C FE	575,000	97.7950	562,322	575,000	575,000	0	0	0	0	5.625	5.625	MS	9,523	32,344	09/07/2017	09/15/2025
92553P-AU-6	VIACOM INC.			1	2.C FE	2,980,590	90.2040	2,706,130	3,000,000	2,983,773	0	421	0	0	5.850	5.896	MS	58,500	175,500	08/12/2013	09/01/2043
92556H-AD-9	VIACOMCBS INC	LS		1	2.C FE	304,428	89.4130	275,393	308,000	302,024	0	235	0	0	4.200	4.391	MN	1,509	12,936	12/14/2022	05/19/2032
92556V-AD-8	VIATRIS INC	LS		1	2.C FE	5,561,601	84.7220	4,835,912	5,708,000	5,574,896	0	11,538	0	0	2.700	3.074	JD	3,853	154,116	05/02/2023	06/22/2030
92556V-AF-3	VIATRIS INC	LS		1	2.C FE	1,979,046	70.3780	1,266,805	1,800,000	1,970,556	0	(4,010)	0	0	4.000	3.450	JD	1,800	72,000	10/08/2021	06/22/2050
927804-FG-4	VIRGINIA ELECTRIC & POWER			1	2.A FE	3,983,263	136.5060	4,197,566	3,075,000	3,940,320	0	(35,304)	0	0	8.875	5.989	MN	34,871	272,906	10/06/2022	11/15/2038
92783#-AA-4	VA INT'L GATEWAY PP			1	1.F PL	2,425,629	97.4080	2,362,768	2,425,629	2,425,629	0	0	0	0	3.930	3.949	MJSD	265	71,496	08/18/2014	06/30/2030
92826C-AF-9	VISA INC			1	1.D FE	9,983,300	93.2780	9,327,764	10,000,000	9,985,740	0	379	0	0	4.300	4.310	JD	20,306	430,000	12/09/2015	12/14/2045
92840V-AH-5	VISTRA OPERATIONS CO LLC			1	3.B FE	8,921,991	92.7410	8,258,553	8,905,000	8,913,159	0	(3,350)	0	0	4.375	4.347	MN	64,932	389,594	05/06/2021	05/01/2029
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	5,071,500	90.4260	4,521,297	5,000,000	5,062,986	0	(1,563)	0	0	4.500	4.413	JD	10,000	225,000	10/18/2017	06/15/2047

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
92966*-AA-7	WABASH VALLEY POWER ASSOC PP			1	1.F	60,099	99.5430	59,290	59,562	59,580	0	(43)	0	0	5.080	4.965	JAJO	513	3,003	08/26/2010	04/30/2024
931142-CY-7	WAL-MART				1.C FE	2,809,950	105.6520	3,169,548	3,000,000	2,857,419	0	5,077	0	0	5.000	5.434	AO	27,500	150,000	06/30/2011	10/25/2040
94874R-BD-7	WEINGARTEN REALTY INVEST				2.A FE	2,782,950	101.0590	2,728,584	2,700,000	2,725,433	0	(4,685)	0	0	6.460	6.219	MS	51,357	174,420	06/11/2007	08/11/2028
94974B-FP-0	WELLS FARGO CO				2.B FE	16,283,110	97.3470	16,062,220	16,500,000	16,320,811	0	4,828	0	0	5.375	5.464	MN	145,349	886,875	12/05/2013	11/02/2043
94978#-AH-0	WELLS FARGO BK NORTHWEST PP			1	2.B	329,140	100.0030	329,150	329,140	329,140	0	0	0	0	7.530	7.649	MON	1,446	21,780	09/25/2001	01/10/2024
95040Q-AD-6	WELLTOWER INC			1	2.A FE	3,998,360	98.1810	3,927,248	4,000,000	3,999,006	0	162	0	0	4.250	4.255	AO	35,889	170,000	04/03/2018	04/15/2028
960386-AL-4	WABTEC			1	2.C FE	1,952,440	95.6460	1,912,914	2,000,000	1,982,776	0	5,557	0	0	3.450	3.768	MN	8,817	69,000	01/05/2018	11/15/2026
960386-AM-2	WABTEC			1	2.C FE	4,994,450	98.9110	4,945,537	5,000,000	4,996,739	0	544	0	0	4.700	4.714	MS	69,194	247,500	09/12/2018	09/15/2028
960413-AU-6	WESTLAKE CHEMICAL CORP			1	2.B FE	7,570,950	83.7710	6,282,839	7,500,000	7,561,665	0	(1,620)	0	0	4.375	4.318	MN	41,927	328,125	11/29/2017	11/15/2047
976656-CG-1	WISC ELEC POWER			1	1.G FE	3,715,740	84.2500	2,527,490	3,000,000	3,645,122	0	(23,834)	0	0	4.250	2.849	JD	10,625	127,500	12/10/2020	06/01/2044
976826-BE-6	WISCONSIN POWER & LIGHT			1	2.A FE	5,255,772	108.9930	4,686,692	4,300,000	5,150,823	0	(49,921)	0	0	6.375	4.331	FA	103,558	274,125	10/22/2021	08/15/2037
98389B-AN-0	XCEL ENERGY INC.			1	2.A FE	1,535,559	89.3950	1,519,722	1,700,000	1,541,954	0	5,096	0	0	4.800	5.636	MS	24,027	81,600	09/14/2022	09/15/2041
98419M-AK-6	XYLEM INC			1	2.B FE	989,570	86.1680	861,683	1,000,000	990,961	0	224	0	0	4.375	4.438	MN	7,292	43,750	10/03/2016	11/01/2046
98421M-AA-4	XEROX HOLDINGS CORP			1	3.C FE	278,980	98.0010	290,083	296,000	284,586	0	5,606	0	0	5.000	7.565	FA	5,591	14,800	02/10/2023	08/15/2025
98421M-AB-2	XEROX HOLDINGS CORP			1	3.C FE	12,120,068	90.2530	10,529,861	11,667,000	11,970,036	0	(58,403)	0	0	5.500	4.860	FA	242,414	641,685	05/26/2021	08/15/2028
98956P-AH-5	ZIMMER HOLDINGS INC			1	2.B FE	9,082,980	88.7070	8,870,700	10,000,000	9,176,352	0	20,559	0	0	4.450	5.082	FA	168,111	445,000	12/28/2018	08/15/2045
AUDAXI-I*-1	Audax Direct Lending Solutions			1	2.A PL	23,793,655	100.0000	23,793,655	23,793,655	23,793,655	0	0	0	0	8.000	8.078	MJSD	5,287	1,311,105	12/28/2023	01/01/2032
01626P-AP-1	ALIMENTATION COUCHE-TARD		A	1	2.A FE	15,000,000	75.6660	11,349,828	15,000,000	15,000,000	0	0	0	0	3.439	3.439	MN	68,780	515,850	05/10/2021	05/13/2041
06367D-3U-7	BANK OF MONTREAL CHICAGO		A		1.A FE	3,200,000	99.9830	3,199,458	3,200,000	3,200,000	0	0	0	0	5.880	4.800	JAJO	41,932	131,938	01/12/2023	01/12/2024
06368B-GS-1	BANK OF MONTREAL		A	2	2.A FE	6,999,370	91.9350	6,435,426	7,000,000	6,999,467	0	40	0	0	3.803	3.804	JD	11,832	266,210	12/08/2017	12/15/2032
06368D-H7-2	BANK OF MONTREAL		A	2	2.A FE	5,000,000	81.2150	4,060,747	5,000,000	5,000,000	0	0	0	0	3.088	3.088	JJ	73,340	154,400	01/05/2022	01/10/2037
064159-8N-9	BANK OF NOVA SCOTIA		A	2	2.C FE	5,436,881	75.9460	4,159,582	5,477,000	5,437,052	0	126	0	0	3.625	3.655	JAJO	35,296	198,541	12/14/2022	10/27/2081
07317Q-AJ-4	BAYTEX ENERGY CORP		A	1	3.C FE	284,023	103.4570	296,921	287,000	284,185	0	162	0	0	8.500	8.700	AO	4,134	12,401	04/20/2023	04/30/2030
0778FP-AB-5	BELL CANADA	LS	A	1	2.A FE	4,990,100	85.8550	4,292,769	5,000,000	4,991,389	0	179	0	0	4.300	4.311	JJ	90,778	215,000	05/08/2019	07/29/2049
0778FP-AJ-8	BELL CANADA		A	1	2.A FE	9,914,400	77.4500	7,745,030	10,000,000	9,917,107	0	1,603	0	0	3.650	3.697	FA	137,889	365,000	02/08/2022	08/15/2052
136385-AL-5	CANADIAN NATL RESOURCES		A	1	2.A FE	1,334,140	104.8250	1,048,251	1,000,000	1,289,639	0	(15,356)	0	0	6.250	3.623	MS	18,403	62,500	12/28/2020	03/15/2038
136385-AX-9	CANADIAN NATL RESOURCES	LS	A	1	2.A FE	2,990,880	97.1250	2,913,760	3,000,000	2,996,405	0	945	0	0	3.850	3.887	JD	9,625	115,500	05/23/2017	06/01/2027
13645R-AU-8	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	4,981,100	94.2390	4,711,959	5,000,000	4,983,821	0	414	0	0	4.800	4.824	FA	100,000	240,000	07/29/2015	08/01/2045
13805Q-A*-3	CANPOTEX LTD PP		A	1	1.G	6,000,000	97.9750	5,878,523	6,000,000	6,000,000	0	0	0	0	3.610	3.610	JJ	104,088	216,600	01/05/2015	01/08/2025
14739L-AB-8	CASCADES INC		A	1	3.C FE	2,085,000	97.7540	1,955,081	2,000,000	2,049,924	0	(10,993)	0	0	5.375	4.689	JJ	49,569	107,500	08/10/2020	01/15/2028
15135U-AP-4	CENOVUS ENERGY INC		A	1	2.B FE	248,952	95.1650	235,057	247,000	248,188	0	(111)	0	0	5.250	5.186	JD	576	12,968	12/14/2022	06/15/2037
349553-AM-9	FORTIS INC		A	1	2.C FE	3,097,000	94.9480	2,940,545	3,097,000	3,097,000	0	0	0	0	3.055	3.055	AO	22,865	94,613	07/07/2017	10/04/2026
380355-AH-0	GOEASY LTD		A		3.C FE	225,000	106.8680	240,453	225,000	225,000	0	0	0	0	9.250	9.250	JD	1,908	0	11/13/2023	12/01/2028
443628-AH-5	HUDBAY MINERALS INC	LS	A	1	4.B FE	246,000	98.3230	241,873	246,000	246,000	0	0	0	0	6.125	6.125	AO	3,767	15,068	09/09/2020	04/01/2029
67077M-AG-3	NUTRIEN LTD COM		A	1	2.B FE	1,145,894	100.4450	1,004,455	1,000,000	1,121,760	0	(4,683)	0	0	5.625	4.582	JD	4,688	56,250	04/10/2018	12/01/2040
67077M-AR-9	NUTRIEN LTD COM		A	1	2.B FE	8,294,560	93.7090	7,496,711	8,000,000	8,252,504	0	(8,199)	0	0	4.900	4.650	JD	32,667	392,000	04/12/2018	06/01/2043
68245X-AJ-8	BURGER KING	LS	A	1	4.B FE	355,000	95.5300	339,131	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	3,000,000	89.9720	2,699,165	3,000,000	3,000,000	0	0	0	0	4.000	4.000	AO	25,333	120,000	10/14/2020	10/15/2030
683715-AD-8	OPEN TEXT CORP		A	1	3.C FE	249,865	89.7220	264,681	295,000	252,490	0	2,625	0	0	3.875	6.880	JD	953	5,716	07/13/2023	12/01/2029
70137W-AG-3	PARKLAND CORP/CANADA		A	1	3.B FE	2,310,393	92.1860	2,075,116	2,251,000	2,284,668	0	(11,423)	0	0	4.500	4.112	AO	25,324	101,295	09/17/2021	10/01/2029
740212-AM-7	PRECISION DRILLING CORP		A	1	4.A FE	197,720	96.2240	182,826	190,000	194,722	0	(1,380)	0	0	6.875	6.173	JJ	6,023	13,063	09/16/2021	01/15/2029
775109-BB-6	ROGERS COMMUNICATIONS	LS	A	1	2.C FE	9,675,329	93.7350	8,093,073	8,634,000	9,522,588	0	(28,469)	0	0	5.000	4.232	MS	127,112	431,700	01/30/2018	03/15/2044
775109-BN-0	ROGERS COMMUNICATIONS		A	1	2.C FE	4,983,350	84.6710	4,233,545	5,000,000	4,984,496	0	324	0	0	4.350	4.370	MN	36,250	217,500	04/23/2019	05/01/2049
867224-AB-3	SUNCOR ENERGY INC		A	1	2.A FE	2,984,940	79.2350	2,377,063	3,000,000	2,986,632	0	326	0	0	4.000	4.029	MN	15,333	120,000	11/08/2017	11/15/2047
86828L-AC-6	SUPERIOR PLUS/GEN PRTNR		A	1	3.C FE	5,087,414	92.4280	4,618,648	4,997,000	5,047,722	0	(14,589)	0	0	4.500	4.231	MS	66,210	224,865	03/02/2021	03/15/2029
98417E-AN-0	XSTRATA FINANCE CANADA		A	1	2.A FE	9,946,650	101.5960	10,159,586	10,000,000	9,957,196	0	1,269	0	0	6.000	6.039	MN	76,667	600,000	11/04/2011	11/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
000000-00-0	SUZANO INTL FINANCE		D	1	2.C FE	3,986,765	97.7900	3,911,605	4,000,000	3,989,911	0	3,146	0	0	4.000	4.250	JJ	74,222	0	09/01/2023	01/14/2025
000000-00-0	GEMS MENASA KY LTD/GEMS GEMS MENASA CAYMAN LTD		D	1	4.B FE	274,669	98.3740	280,366	285,000	277,374	0	2,531	0	0	7.125	8.293	FA	7,671	20,306	12/06/2022	07/31/2026
000000-00-0	MINEJESA CAPITAL BV		D	1	2.C FE	545,160	95.0150	570,088	600,000	561,539	0	13,121	0	0	4.625	6.876	FA	10,869	27,750	05/17/2022	08/10/2030
000000-00-0	REPUBLIC OF PARAGUAY SOVEREIGN		D		3.B FE	4,562,500	98.0680	4,903,417	5,000,000	4,565,593	0	3,093	0	0	6.100	6.895	FA	118,611	0	08/22/2023	08/11/2044
00787C-AD-4	AEROPUERTO INTL TOCUMEN		D	1	2.C FE	5,125,000	75.4660	3,773,322	5,000,000	5,109,041	0	(6,863)	0	0	4.000	3.776	FA	77,778	200,000	08/17/2021	08/11/2041
00946A-AE-4	AIRPORT AUTHORITY HK AGENCY DEBENTURES		D	1	1.B FE	12,381,500	76.8940	9,611,726	12,500,000	12,386,130	0	2,438	0	0	3.250	3.300	JJ	190,712	406,250	01/05/2022	01/12/2052
00973R-AM-5	AKER BP ASA		D	1	2.B FE	5,490,829	103.9750	5,710,307	5,492,000	5,490,857	0	28	0	0	6.000	6.003	JD	16,476	164,760	06/07/2023	06/13/2033
02154C-AF-0	ALTICE FINANCING SA		D	1	4.C FE	1,000,000	90.9320	909,316	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JJ	23,056	50,000	01/08/2020	01/15/2028
035198-AD-2	ANGOLA		D		4.C FE	343,350	88.7890	310,760	350,000	344,992	0	629	0	0	8.000	8.309	MN	2,722	28,000	03/23/2021	11/26/2029
052113-AB-3	AUSGRID FINANCE PTY LTD		D	1	2.B FE	4,995,350	96.5450	4,827,243	5,000,000	4,997,357	0	479	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	1,528,920	95.0480	1,425,727	1,500,000	1,521,803	0	(750)	0	0	5.125	5.000	AO	16,229	76,875	10/20/2011	10/15/2041
05565A-SK-0	BNP PARIBAS		D	2	2.C FE	7,000,000	80.7240	5,650,682	7,000,000	7,000,000	0	0	0	0	4.625	4.625	FA	113,313	323,750	02/18/2021	01/01/9999
05565E-BJ-3	BMW US Capital LLC		C	1	1.F FE	998,340	95.7100	957,099	1,000,000	999,007	0	160	0	0	3.625	3.645	AO	7,351	36,250	04/15/2019	04/18/2029
05565E-CD-5	BMW US Capital LLC		C		1.F FE	2,500,000	100.1820	2,504,556	2,500,000	2,500,000	0	0	0	0	6.000	5.963	FMAN	20,251	38,924	08/08/2023	08/11/2025
05581K-AB-7	BNP PARIBAS		D		1.G FE	988,470	99.9560	999,558	1,000,000	999,414	0	10,944	0	0	3.800	6.038	JJ	18,050	19,000	06/27/2023	01/10/2024
05635J-AC-4	BACARDI LTD		D	1	2.C FE	11,956,920	101.2800	12,153,619	12,000,000	11,956,981	0	61	0	0	5.900	5.931	JD	31,467	344,167	06/06/2023	06/15/2043
06738E-BD-6	BARCLAYS PLC	LS	D	1	2.A FE	5,000,000	98.2620	4,913,124	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-BV-6	BARCLAYS PLC		D	1	2.A FE	679,524	82.2250	629,845	766,000	690,531	0	6,795	0	0	2.894	4.227	MN	2,278	22,168	12/14/2022	11/24/2032
06738E-BW-4	BARCLAYS PLC		D	1	2.A FE	2,598,221	74.1140	1,889,913	2,550,000	2,594,491	0	(1,819)	0	0	3.330	3.205	MN	8,727	84,915	12/03/2021	11/24/2042
09952A-AC-0	BORAL FINANCE PTY LTD		D	1	2.B FE	2,669,655	92.4270	2,441,005	2,641,000	2,653,817	0	(2,860)	0	0	3.750	3.623	MN	16,506	99,038	12/13/2017	05/01/2028
10554N-AB-4	BRASKEM IDESA SAPI		D	1	4.B FE	231,198	56.3060	190,877	339,000	235,389	0	4,191	0	0	6.990	13.232	FA	8,623	11,848	05/23/2023	02/20/2032
10554T-AG-0	BRASKEM NETHERLANDS		D	1	3.A FE	323,701	83.3470	294,215	353,000	324,315	0	614	0	0	7.250	8.549	FA	9,810	0	09/08/2023	02/13/2033
12565W-AC-5	CK HUTCHISON INTNTL 21		D	1	1.F FE	4,917,300	77.9120	3,895,583	5,000,000	4,925,498	0	3,165	0	0	3.125	3.238	AO	32,986	156,250	04/12/2021	04/15/2041
12656*-AL-6	CSL LMTD PP		D	1	1.G	5,000,000	92.8510	4,642,539	5,000,000	5,000,000	0	0	0	0	2.970	2.970	AO	32,175	148,500	10/10/2016	10/13/2028
12674T-AA-4	CWCLN		D	1	4.A FE	1,652,755	93.5660	1,558,804	1,666,000	1,659,401	0	1,545	0	0	6.875	7.000	JJ	52,815	114,538	03/27/2019	09/15/2027
13805A-AA-5	CANPACK CANPAK 3 3/8		D	1	3.C FE	257,150	95.1140	281,537	296,000	270,219	0	12,475	0	0	3.125	8.342	MN	1,542	9,250	12/12/2022	11/01/2025
151191-BG-7	CELULOSA ARAUCO CONSTITU	LS	D	1	2.C FE	5,325,000	85.2620	4,263,105	5,000,000	5,313,583	0	(6,231)	0	0	5.500	5.057	AO	46,597	275,000	02/11/2022	04/30/2049
151290-BV-4	CEMEX SAB-SPONS ADR		D	1	3.A FE	700,000	98.3970	688,776	700,000	700,000	0	0	0	0	5.450	5.450	MN	4,451	38,150	11/12/2019	11/19/2029
17186H-AG-7	CIMPRESS NV		D	1	5.A FE	4,146,589	97.7700	4,011,498	4,103,000	4,117,745	0	(28,845)	0	0	7.000	6.642	JD	12,765	287,210	02/01/2023	06/15/2026
20752T-AA-2	CONNECT FINCO SARL/CONNE		D	1	4.A FE	5,749,850	99.4420	5,664,223	5,696,000	5,705,877	0	(13,172)	0	0	6.750	6.565	AO	96,120	384,480	07/28/2020	10/01/2026
21987B-AW-8	CODELCO INC		D	1	2.A FE	2,947,110	94.7910	2,843,741	3,000,000	2,978,629	0	5,444	0	0	3.625	3.839	FA	45,313	108,750	07/25/2017	08/01/2027
21987B-BH-0	CODELCO INC		D	1	2.A FE	2,987,580	101.0940	3,032,813	3,000,000	2,987,280	0	(300)	0	0	6.300	6.331	MS	59,325	0	09/05/2023	09/08/2053
22088D-AA-8	CORURIPE NETHERLANDS BV		D	2	4.C FE	276,800	76.8590	245,949	320,000	287,279	0	7,870	0	0	10.000	14.169	FA	12,533	32,800	08/12/2022	02/10/2027
225313-AM-7	CREDIT AGRICOLE SA		D		2.A FE	4,969,600	88.0840	4,404,186	5,000,000	4,980,423	0	2,877	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.E FE	4,999,600	98.5470	4,927,346	5,000,000	4,999,776	0	46	0	0	3.625	3.626	MS	56,389	181,250	09/04/2014	09/09/2024
232806-B*-9	INFINEON TECH PP		C	1	2.B FE	9,000,000	85.8610	7,727,510	9,000,000	9,000,000	0	0	0	0	3.270	3.270	JD	12,263	294,300	06/03/2021	06/16/2033
268317-AQ-7	ELECTRICITE DE FRANCE		D	1	2.A FE	4,987,600	90.6510	4,532,530	5,000,000	4,989,062	0	265	0	0	4.950	4.966	AO	53,625	247,500	10/07/2015	10/13/2045
268317-AU-8	ELECTRICITE DE FRANCE		D	1	2.A FE	6,421,220	98.5310	6,404,503	6,500,000	6,457,868	0	7,730	0	0	4.500	4.653	MS	81,250	292,500	09/18/2018	09/21/2028
279158-AS-8	ECOPET		D	1	3.A FE	9,918,700	108.6630	10,866,304	10,000,000	9,923,204	0	4,504	0	0	8.875	9.000	JJ	414,167	443,750	01/10/2023	01/13/2033
279158-AT-6	ECOPET		D	1	3.A FE	309,978	106.8030	331,089	310,000	309,970	0	(9)	0	0	8.625	8.625	JJ	12,997	0	06/28/2023	01/19/2029
28249N-AB-7	EIG PEARL HOLDINGS SARL		D		1.E FE	17,000,000	80.0770	13,613,132	17,000,000	17,000,000	0	0	0	0	4.387	4.386	FA	250,668	745,790	01/13/2022	11/30/2046
28504D-AD-5	ELECTRICITE DE FRANCE SA		D	1	2.A FE	9,932,300	113.4980	11,349,775	10,000,000	9,931,744	0	(556)	0	0	6.900	6.954	MN	72,833	345,000	05/17/2023	05/23/2053
29082H-AC-6	EMBRAER NETHERLANDS FINA		D	1	3.A FE	2,835,000	102.9900	3,089,691	3,000,000	2,866,562	0	26,751	0	0	6.950	8.264	JJ	94,983	208,500	10/26/2022	01/17/2028
29278D-AA-3	ENEL CHILE SA		D	1	2.B FE	5,929,440	98.4310	5,905,851	6,000,000	5,964,107	0	7,003	0	0	4.875	5.026	JD	15,438	292,500	06/07/2018	06/12/2028
29646A-AD-8	ESKOM HOLDINGS LIMITED		D		4.B FE	275,313	101.3360	253,339	250,000	268,281	0	(3,302)	0	0	8.450	6.582	FA	8,274	21,125	10/08/2021	08/10/2028

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
314890-AA-2	FERGUSON FINANCE PLC		D	1	2.B FE	1,101,740	98.4790	984,786	1,000,000	1,057,709	0	(11,587)	0	0	4.500	3.165	AO	8,375	45,000	01/07/2020	10/24/2028
344419-AC-0	FOMENTO ECONOMICO MEX		D	1	2.A FE	1,083	76.0820	761	1,000	1,077	0	(2)	0	0	3.500	3.066	JJ	16	35	01/28/2021	01/16/2050
37231B-AA-6	GENM CAPITAL LABUAN		D	1	2.C FE	4,594,595	85.4530	4,755,442	5,565,000	4,728,550	0	86,967	0	0	3.882	6.498	AO	43,207	216,033	08/29/2022	04/19/2031
39541E-AC-7	GREENSAIF PIPELINES BIDC		D		1.E FE	10,000,000	105.4060	10,540,554	10,000,000	10,000,000	0	0	0	0	6.510	6.510	FA	231,467	325,500	02/09/2023	02/23/2042
40052V-AE-4	GRUPO BIMBO SAB DE CV		D	1	2.A FE	4,988,800	88.7760	4,438,824	5,000,000	4,989,741	0	223	0	0	4.700	4.714	MN	33,292	235,000	11/07/2017	11/10/2047
404280-AP-4	HSBC HOLDINGS PLC-SPONS		D		2.A FE	991,190	99.5800	995,804	1,000,000	995,993	0	4,803	0	0	4.250	6.173	MS	12,632	0	09/21/2023	03/14/2024
404280-BK-4	HSBC HOLDINGS PLC-SPONS		D	2	1.G FE	1,039,820	96.3650	963,649	1,000,000	1,015,261	0	(4,441)	0	0	4.041	3.531	MS	12,123	40,410	12/19/2017	03/13/2028
456472-AB-5	INDUSTRIAS PENOLES SAB D		D	1	2.B FE	5,038,000	93.0750	4,653,741	5,000,000	5,022,985	0	(3,663)	0	0	4.150	4.057	MS	62,826	207,500	09/06/2019	09/12/2029
456472-AC-3	INDUSTRIAS PENOLES SAB D		D	1	2.B FE	2,928,750	90.4530	2,713,604	3,000,000	2,929,744	0	994	0	0	5.650	5.826	MS	51,321	169,500	01/27/2023	09/12/2049
456472-AD-1	INDUSTRIAS PENOLES SAB D		D	1	2.B FE	11,065,625	80.3990	9,245,912	11,500,000	11,054,859	0	3,282	0	0	4.750	4.986	FA	220,017	546,250	01/19/2023	08/06/2050
456866-AL-6	INGERSOLL-RAND CO		C		2.A FE	222,479	101.4080	215,999	213,000	214,206	0	(797)	0	0	7.200	6.768	JD	1,278	15,336	06/07/2007	06/01/2025
46590X-AQ-9	JBS USA FOOD FINANCE		D	1	2.C FE	3,011,119	74.2220	2,226,663	3,000,000	3,011,015	0	(104)	0	0	4.375	4.352	FA	54,323	0	08/22/2023	02/02/2052
46590X-AX-4	JBS USA FOOD FINANCE		D	1	2.C FE	357,414	100.1630	348,568	348,000	353,729	0	(3,685)	0	0	6.500	6.296	JD	1,885	11,310	08/24/2023	12/01/2052
46653K-AC-2	JAB HOLDINGS BV		D	1	2.A FE	3,756,400	77.6990	3,884,962	5,000,000	3,770,547	0	14,147	0	0	4.500	6.390	AO	51,875	225,000	01/25/2023	04/08/2052
500472-AC-9	PHILIPS ELECTRONICS NV		D	1	2.A FE	6,031,750	111.6250	5,581,249	5,000,000	5,749,980	0	(34,586)	0	0	6.875	5.352	MS	105,035	343,750	09/20/2013	03/11/2038
50066A-AP-8	KOREA GAS CORP		D		1.C FE	2,973,450	91.5830	2,747,497	3,000,000	2,984,300	0	2,565	0	0	2.875	2.978	JJ	39,531	86,250	07/09/2019	07/16/2029
501955-AB-4	LG CHEM LTD		D		2.A FE	4,970,950	93.9900	4,699,511	5,000,000	4,983,117	0	2,807	0	0	3.625	3.695	AO	38,264	181,250	04/08/2019	04/15/2029
50201D-AA-1	LIKAK		D	1	4.A FE	1,853,661	97.8050	1,702,778	1,741,000	1,761,403	0	(24,926)	0	0	6.750	5.707	AO	24,809	117,518	01/06/2020	10/15/2027
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	996,470	97.7960	977,963	1,000,000	998,260	0	354	0	0	4.375	4.419	MS	12,031	43,750	03/15/2018	03/22/2028
53944Y-AQ-6	LLOYDS BANKING GROUP PLC		D	2	2.A FE	14,127,250	69.6340	10,445,085	15,000,000	14,169,639	0	22,292	0	0	3.369	3.728	JD	23,864	505,350	02/09/2022	12/14/2046
55292W-AA-8	MC BRAZIL DWNSTRM		D	1	4.A FE	267,003	78.3380	207,402	264,753	266,619	0	(158)	0	0	7.250	7.111	JD	53	19,564	10/08/2021	06/30/2031
55300R-AA-9	MGMCHI	LS	D	1	4.A FE	270,575	99.5720	272,828	274,000	272,667	0	2,092	0	0	5.375	6.669	MN	1,882	14,728	05/10/2023	05/15/2024
59284M-AD-6	MEXICO CITY AIRPORT TRUST		D	1	2.C FE	1,987,960	85.9440	1,718,875	2,000,000	1,988,923	0	222	0	0	5.500	5.542	JJ	46,139	110,000	09/13/2017	07/31/2047
602736-AB-6	MINEJESA CAPITAL BV		D	1	2.C FE	2,439,000	86.8500	2,605,505	3,000,000	2,470,226	0	21,374	0	0	5.625	7.746	FA	66,094	168,750	06/30/2022	08/10/2037
603051-AA-1	MINERAL RESOURCES LTD		D	1	3.C FE	1,993,288	100.8790	1,996,402	1,979,000	1,982,590	0	(2,528)	0	0	8.125	7.983	MN	26,799	160,794	12/11/2020	05/01/2027
606822-DC-5	MITSUBISHI UFJ FINL-SPON ADR	LS	D	2	1.G FE	5,000,000	103.0790	5,153,942	5,000,000	5,000,000	0	0	0	0	5.406	5.406	AO	54,060	135,150	04/11/2023	04/19/2034
60687Y-DB-2	MIZUHO FINANCIAL GROUP		D	2	1.G FE	5,000,000	103.6830	5,184,147	5,000,000	5,000,000	0	0	0	0	5.748	5.748	JJ	139,708	0	06/29/2023	07/06/2034
61238Q-AA-6	BASELL FINANCE CO BV		D		2.B FE	4,613,597	107.7440	3,894,958	3,615,000	3,920,520	0	(85,613)	0	0	8.100	5.199	MS	86,218	292,815	12/18/2013	03/15/2027
67078A-AF-0	NVENT FINANCE SARL		D	1	2.C FE	6,980,190	101.3120	7,091,815	7,000,000	6,980,837	0	647	0	0	5.650	5.687	MN	50,536	210,933	04/24/2023	05/15/2033
706451-BG-5	PEMEX FINANCE LTD		D	1	4.A FE	622,375	76.2390	495,554	650,000	625,860	0	1,327	0	0	6.625	7.104	JD	1,914	43,063	03/31/2021	06/15/2035
715604-AA-2	PERU LNG SRL		D	1	4.B FE	1,000,000	81.3460	813,464	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-AM-1	PERUSAHAAN LISTRIK NEGAR		D		2.B FE	2,503,125	82.2420	2,056,057	2,500,000	2,503,270	0	(68)	0	0	4.375	4.366	FA	44,358	109,375	11/25/2019	02/05/2050
71654Q-CC-4	PETROLEOS MEXICANOS		D	1	4.A FE	658,334	65.7800	419,020	637,000	656,234	0	(336)	0	0	6.750	6.498	MS	11,944	42,998	01/27/2017	09/21/2047
71654Q-DD-1	PETROLEOS MEXICANOS		D	1	4.A FE	281,743	71.2350	193,048	271,000	281,370	0	(136)	0	0	7.690	7.357	JJ	9,146	20,840	10/26/2020	01/23/2050
716973-AH-5	PFIZER INVESTMENT ENTER		D	1	1.F FE	4,902,850	101.1150	5,055,753	5,000,000	4,902,959	0	109	0	0	5.340	5.460	MN	31,150	133,500	05/16/2023	05/19/2063
74730D-AE-3	QATAR PETROLEUM		D	1	1.D FE	4,981,550	76.6710	3,833,562	5,000,000	4,983,220	0	706	0	0	3.125	3.150	JJ	73,351	156,250	06/30/2021	07/12/2041
780153-BK-7	ROYAL CARIBBEAN CRUISES		D	1	4.A FE	314,819	98.4790	310,210	315,000	314,876	0	30	0	0	5.375	5.387	JJ	7,807	16,931	01/06/2022	07/15/2027
80386W-AC-9	SASOL FINANCING USA LLC	LS	C	1	3.A FE	8,664,500	93.0090	7,998,797	8,600,000	8,637,705	0	(13,360)	0	0	4.375	4.198	MS	107,649	376,250	12/09/2021	09/18/2026
80414L-2D-6	SAUDI ARABIAN OIL CO	LS	D		1.E FE	4,905,000	94.7480	4,737,422	5,000,000	4,945,188	0	9,174	0	0	3.500	3.729	AO	36,458	175,000	04/12/2019	04/16/2029
80414L-2F-1	SAUDI ARABIAN OIL CO	LS	D		1.E FE	4,890,000	86.3330	4,316,628	5,000,000	4,898,847	0	2,106	0	0	4.375	4.510	AO	45,573	218,750	04/12/2019	04/16/2049
80414L-2K-0	SAUDI ARABIAN OIL CO		D	2	1.E FE	5,964,300	85.9180	5,155,086	6,000,000	5,974,447	0	3,371	0	0	2.250	2.317	MN	13,875	135,000	11/17/2020	11/24/2030
822582-BQ-4	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,945,940	86.8100	2,604,304	3,000,000	2,954,074	0	1,232	0	0	4.000	4.105	MN	17,000	120,000	05/05/2016	05/10/2046
82481L-AD-1	SHIRE ACQ INV IRELAND DA		D	1	2.A FE	7,990,480	96.2260	7,698,062	8,000,000	7,996,842	0	1,003	0	0	3.200	3.214	MS	69,689	256,000	09/19/2016	09/23/2026
82620K-BF-9	SIEMENS		D	1	1.E FE	4,739,218	78.0680	3,708,207	4,750,000	4,740,267	0	426	0	0	2.875	2.890	MS	41,727	136,563	03/02/2021	03/11/2041
86074Q-AQ-5	STILLWATER MINING CO	LS	D	1	3.C FE	7,638,750	79.0530	6,324,204	8,000,000	7,714,727	0	40,431	0	0	4.500	5.211	MN	45,000	360,000	03/11/2022	11/16/2029

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
86565F-YF-3	SUMITOMO MITSUI BANK NY		D		1.A FE	2,400,000	100.0150	2,400,359	2,400,000	2,400,000	0	0	0	0	5.880	4.858	MON	4,287	123,008	01/18/2023	01/18/2024
86964W-AF-9	SUZANO AUSTRIA GMBH		D	1	2.C FE	4,955,439	102.1720	5,108,617	5,000,000	4,973,075	0	4,410	0	0	6.000	6.125	JJ	138,333	300,000	08/14/2019	01/15/2029
874060-AW-6	TAKEDA PHARMACEUTICAL		D	1	2.A FE	6,972,840	101.5080	7,105,583	7,000,000	6,983,418	0	2,852	0	0	5.000	5.054	MN	34,028	350,000	12/17/2019	11/26/2028
874060-AZ-9	TAKEDA PHARMACEUTICAL		D	1	2.A FE	4,594,485	71.5680	3,399,481	4,750,000	4,603,850	0	3,377	0	0	3.175	3.351	JJ	72,055	150,813	03/02/2021	07/09/2050
88032W-AN-6	TENCENT HOLDINGS LTD		D	1	1.E FE	2,999,010	95.0230	2,850,704	3,000,000	2,999,284	0	95	0	0	3.975	3.979	AO	26,500	119,250	04/03/2019	04/11/2029
88167A-AE-1	TEVA PHARMACEUTICALS NE	LS	D	1	3.C FE	2,797,539	92.5480	2,595,985	2,805,000	2,802,714	0	753	0	0	3.150	3.180	AO	22,089	88,358	07/18/2016	10/01/2026
89686Q-AA-4	TRIVIUM PACKAGING FIN		D	1	4.B FE	476,000	98.3970	468,370	476,000	476,000	0	0	0	0	5.500	5.500	FA	9,890	26,180	07/19/2019	08/15/2026
902613-AL-2	UBS GROUP AG		D	2	1.G FE	5,000,000	73.9260	3,696,275	5,000,000	5,000,000	0	0	0	0	3.179	3.179	FA	61,814	158,975	01/04/2022	02/11/2043
902613-AV-0	UBS GROUP AG		D	2	1.G FE	10,000,000	103.3940	10,339,449	10,000,000	10,000,000	0	0	0	0	5.959	5.959	JJ	279,742	297,950	01/03/2023	01/12/2034
92537V-AA-8	TK ELEVATOR HOLDCO GMBH		D	1	5.A FE	378,120	98.7490	405,858	411,000	382,455	0	4,335	0	0	7.625	9.544	JJ	14,451	15,669	02/08/2023	07/15/2028
92769X-AR-6	VIRGIN MEDIA SECURED FIN	LS	D	1	3.C FE	2,744,007	88.9970	2,447,428	2,750,000	2,745,479	0	557	0	0	4.500	4.528	FA	46,750	123,750	03/19/2021	08/15/2030
92857W-BD-1	VODAFONE GROUP PLC		D	1	2.B FE	3,426,760	87.2940	3,491,747	4,000,000	3,537,659	0	13,612	0	0	4.375	5.347	FA	64,167	175,000	09/13/2013	02/19/2043
92858R-AA-8	VMED O2 UK FINANCING I		D	1	3.C FE	1,030,800	87.6400	901,813	1,029,000	1,029,750	0	(351)	0	0	4.250	4.226	JJ	20,166	43,733	09/11/2020	01/31/2031
94876Q-AA-4	WEIR GROUP PLC (THE)		D	1	2.C FE	625,005	92.8680	580,423	625,000	625,011	0	(14)	0	0	2.200	2.198	MN	1,833	13,750	09/27/2021	05/13/2026
98313R-AC-0	WYNN MACAU LTD		D	1	4.A FE	364,500	98.6550	394,622	400,000	387,228	0	15,538	0	0	4.875	9.358	AO	4,875	19,500	08/16/2022	10/01/2024
98953G-AD-7	ZIGGO BV		D	1	4.C FE	3,809,949	83.6520	3,136,931	3,750,000	3,763,902	0	(12,832)	0	0	5.125	4.920	JJ	88,620	192,188	02/27/2020	02/28/2030
D5874#-AA-2	OLDENDORFF DRYBU PP		D	1	2.B	3,000,000	99.8850	2,996,546	3,000,000	3,000,000	0	0	0	0	4.840	4.840	FA	55,660	145,200	02/11/2014	02/13/2024
G2616#-AF-8	DCC TREAS 2014 PP		D	1	2.B	3,000,000	99.4110	2,982,328	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
G4701H-AB-5	IHS HOLDING LTD		D	1	4.A FE	306,425	86.9690	304,391	350,000	311,171	0	4,746	0	0	5.625	10.115	MN	1,750	9,844	07/27/2023	11/29/2026
N4445#-AR-7	IMTECH CAPITAL PP		D	1	6. *	0	0.0000	0	2,133,749	0	0	0	0	0	7.250	7.250	JD	0	0	06/18/2014	07/15/2024
N4445#-AV-8	IMTECH CAPITAL PP		D	1	6. *	0	0.0000	0	324,454	0	0	0	0	0	7.250	7.250	JD	0	0	06/18/2014	07/15/2024
N7338@-AC-5	RED ELECTRICA PP		C	1	2.A	1,000,000	100.2190	1,002,189	1,000,000	1,000,000	0	0	0	0	5.310	5.310	AO	10,620	53,100	09/22/2005	10/19/2025
Q0697#-AA-4	AUSGRID FIN PTY PP		D	1	2.A FE	4,000,000	93.5230	3,740,906	4,000,000	4,000,000	0	0	0	0	3.500	3.500	AO	35,000	142,000	08/28/2017	10/01/2027
Q5664#-AA-2	PORT OF MELBOURN PP		D	1	2.B FE	7,000,000	95.2860	6,670,029	7,000,000	7,000,000	0	0	0	0	4.190	4.190	AO	73,325	293,300	08/27/2018	10/01/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,015,217,711	XXX	2,785,076,345	2,991,379,053	3,007,194,051	7,708	(1,206,613)	0	0	XXX	XXX	XXX	33,739,983	128,113,806	XXX	XXX
00841Y-CB-2	ABMT 2015-3 B1			4	1.A	879,697	87.2110	750,142	860,142	878,417	0	11,393	0	0	3.534	3.271	MON	2,533	30,438	07/25/2016	04/25/2045
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A			4	1.A FE	5,175,655	89.0900	4,704,158	5,280,232	5,219,763	0	17,549	0	0	3.750	5.038	MON	3,300	198,009	06/15/2022	04/25/2025
12647P-AF-5	CSMC 2013-7 A5			4	1.A	518,900	88.9610	462,667	520,078	518,833	0	(113)	0	0	3.000	3.025	MON	1,300	15,602	01/26/2015	08/25/2043
12654P-AE-8	CSMC 2018-RPL9 A			4	1.A	807,188	94.3550	766,095	811,932	807,409	0	134	0	0	3.850	3.951	MON	2,605	31,260	06/28/2022	09/25/2057
126694-HK-7	CWHL 2005-25 A6			4	1.A FM	279,012	50.3350	163,707	325,238	160,283	0	(16,001)	0	0	5.500	7.350	MON	1,491	16,603	05/01/2023	11/25/2035
17307G-L9-7	CMLTI 2005-9 22A3			4	1.A FM	945,572	72.7610	1,056,933	1,452,601	984,634	0	27,720	0	0	6.000	11.562	MON	7,263	76,512	11/17/2006	11/25/2035
17321L-AA-7	CMLTI 2013-J1 A1			4	1.A	199,033	91.6250	186,160	203,176	198,691	0	(2,566)	0	0	3.500	3.907	MON	593	7,111	11/01/2013	10/25/2043
20753Y-CK-6	FNMA - CAS2022R04 2022-R04 1M2			4	1.A	415,000	101.9450	423,071	415,000	415,000	0	0	0	0	8.437	8.570	MON	584	33,470	04/04/2022	03/25/2042
29977K-AA-1	EVER 2013-2 A			4	1.A	393,665	91.2450	362,148	396,895	394,199	0	(1,208)	0	0	3.000	3.134	MON	992	11,907	06/04/2013	06/25/2043
35564K-UX-5	Freddie Mac - ST2022DNA3 2022-DNA3 M1B			4	1.A	1,000,000	102.0470	1,020,471	1,000,000	1,000,000	0	0	0	0	8.237	8.363	MON	1,373	78,629	04/11/2022	04/25/2042
36228F-2R-6	GSR 2004-6F 3A4			4	1.A FM	30,032	99.6490	31,337	31,447	30,379	0	2	0	0	6.500	7.525	MON	170	2,044	07/10/2008	05/25/2034
36257E-AJ-2	GS Mortgage-Back2019SL1 ities 2019-SL1 B1			4	1.F FE	6,860,068	88.6500	7,133,638	8,047,000	6,923,486	0	63,418	0	0	3.994	7.027	MON	26,784	107,588	08/01/2023	01/25/2059
36260R-AB-5	GSMBS 2020-PJ6 A2			4	1.A	6,280,677	81.8740	4,952,632	6,049,109	6,324,412	0	73,679	0	0	2.500	1.989	MON	12,602	151,228	12/11/2020	05/25/2051
36267T-AG-3	GS Mortgage-Back2023PJ1 ities 2023-PJ1 A4			4	1.A	5,111,103	88.0990	5,006,607	5,682,950	5,120,560	0	9,457	0	0	3.500	4.746	MON	16,575	182,328	01/24/2023	02/25/2053
466247-SE-4	JPMMT 2005-A5 1A2			4	1.A FM	77,011	91.7180	83,466	91,002	73,532	0	(14,978)	0	0	4.386	9.608	MON	333	3,541	01/31/2012	08/25/2035
46648H-AY-9	JPMMT 2017-2 B1			4	1.A	2,729,072	89.2860	2,431,737	2,723,539	2,726,185	0	3,925	0	0	3.646	3.720	MON	8,276	99,413	04/04/2019	05/25/2047
46651A-BD-3	JP Morgan Mortga2019LTV2 2019-LTV2 B4			4	1.C	5,993,099	92.6140	6,037,724	6,519,220	6,044,458	0	51,359	0	0	4.636	6.217	MON	25,188	279,656	01/10/2023	12/25/2049
46651Y-AC-4	JPMMT 2019-9 A3			4	1.A	1,794,344	88.7310	1,570,054	1,769,461	1,843,502	0	59,885	0	0	3.500	2.872	MON	5,161	61,931	11/22/2019	05/25/2050
46652H-AC-0	JPMWM 2020-ATR1 A3			4	1.A	1,923,859	85.2710	1,589,335	1,863,866	2,002,992	0	79,732	0	0	3.000	1.987	MON	4,660	55,916	07/30/2020	02/25/2050

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
55283Q-AC-8	MFRA Trust 2021RPL1 2021-RPL1 M1			4	1.A	5,884,389	82.3640	5,879,167	7,138,000	6,028,804	0	37,650	0	0	2.423	4.545	MON	14,413	172,954	06/23/2022	07/25/2060
57643M-HD-9	MASTR 2004-10 4A4			4	1.A FM	47,544	96.3480	52,054	54,027	50,964	0	2,122	0	0	5.500	8.065	MON	248	2,971	07/17/2008	11/25/2034
58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15			4	1.B FE	750,127	82.7080	745,521	901,391	750,222	0	95	0	0	3.000	4.558	MON	2,253	0	12/21/2023	04/25/2052
59980A-AB-3	MCMLT 2017-2 M1			4	1.A	8,030,684	96.8350	7,596,085	7,844,380	7,864,696	0	(6,512)	0	0	3.250	2.816	MON	21,245	254,942	05/05/2020	07/25/2059
59980T-AG-1	MCMLT 2016-1 B3			4	1.A	711,813	86.2680	603,878	700,000	709,273	0	906	0	0	3.975	3.500	MON	2,319	27,210	03/25/2021	04/25/2057
59980V-AG-6	MCMLT 2018-1 M2			4	1.A	7,755,514	91.7280	6,519,081	7,107,000	7,511,982	0	9,249	0	0	3.250	2.081	MON	19,248	230,977	08/18/2020	05/25/2062
59980X-AJ-6	MCMLT 2018-3 M3			4	1.A	7,772,761	84.7490	6,296,110	7,429,162	7,705,688	0	14,164	0	0	3.250	2.791	MON	20,121	241,448	06/08/2021	08/25/2058
59980X-AK-3	MCMLT 2018-3 B1			4	1.B	8,284,264	78.9270	8,539,014	10,818,936	8,438,533	0	124,130	0	0	3.250	5.752	MON	29,301	351,615	10/18/2022	08/25/2058
59981H-AB-7	MCMLT 2017-1 M1			4	1.A	2,518,841	98.1780	2,546,352	2,593,601	2,588,663	0	(29)	0	0	3.250	0.457	MON	7,024	84,292	03/13/2017	11/25/2058
59981H-AE-1	MCMLT 2017-1 B1			4	1.A	8,664,570	93.8310	7,621,358	8,122,400	8,474,652	0	64,646	0	0	3.994	2.968	MON	27,035	312,063	09/08/2020	11/25/2058
62942K-AA-4	NRPMT 2013-1 A1			4	1.A	890,956	89.8640	821,179	913,801	892,650	0	(8,782)	0	0	3.250	3.691	MON	2,475	29,682	09/17/2014	07/25/2043
74387L-AC-5	PFMT 2019-1 A2			4	1.A	741,067	84.4660	622,353	736,808	751,776	0	10,250	0	0	3.000	2.691	MON	1,842	22,104	11/27/2019	12/25/2049
74968R-AA-3	RPIT 2019-1 A			4	1.A FE	1,383,049	87.8590	1,215,325	1,383,265	1,382,909	0	(248)	0	0	2.750	2.771	MON	634	38,040	06/18/2020	10/25/2063
76112B-SF-8	RAMP 2005-SP1 1A6			4	1.A FM	620,969	95.6580	714,061	746,469	717,198	0	(1,700)	0	0	5.000	7.049	MON	3,110	37,323	02/27/2008	09/25/2034
76112B-SW-1	RAMP 2005-SP1 2A9			4	1.A FM	1,090,367	95.2130	1,159,567	1,217,862	1,180,042	0	(3,776)	0	0	5.250	6.411	MON	5,328	63,194	12/12/2007	09/25/2034
79549A-YP-8	SBM7 2003-1 A1			4	4.A FM	71,047	64.4010	67,272	104,459	81,461	0	10,219	27,762	0	6.500	6.057	MON	566	6,790	02/05/2009	09/25/2033
81745D-AE-1	SEMT 2013-9 A1			4	1.A	602,828	91.6640	562,328	613,468	602,193	0	(5,874)	0	0	3.500	0.298	MON	1,789	21,471	07/19/2013	07/25/2043
81745Q-AB-8	SEMT 2015-1 A2			4	1.A	135,797	89.3690	121,665	136,137	135,708	0	(297)	0	0	3.000	0.064	MON	340	4,084	01/29/2015	01/25/2045
81745R-AH-3	SEMT 2013-3 B2			4	1.A	478,796	94.4290	440,543	466,532	475,259	0	6,435	0	0	3.530	2.874	MON	1,372	16,467	06/22/2017	03/25/2043
82280Q-BY-6	SCOT 2015-1 B1			4	1.A	2,360,969	91.0450	2,092,020	2,297,780	2,342,382	0	22,038	0	0	3.776	3.372	MON	7,230	86,805	11/10/2016	08/25/2045
89171V-AF-4	TPMT 2015-5 B2			4	1.A	5,567,286	95.3770	4,857,574	5,093,000	5,396,029	0	25,482	0	0	4.017	2.765	MON	17,050	203,696	09/15/2020	05/25/2055
89171Y-AG-6	TPMT 2015-2 1B3			4	1.A	636,641	87.7570	636,239	725,000	647,470	0	1,175	0	0	3.676	4.835	MON	2,221	25,941	05/18/2022	11/25/2060
89177B-AA-3	TPMT 2019-1 A1			4	1.A	693,178	96.1670	670,695	697,426	693,322	0	(416)	0	0	3.750	3.867	MON	2,179	26,196	01/24/2019	03/25/2058
89177W-AE-9	TPMT 2019-MH1 B1			4	2.B FE	864,277	93.5140	790,195	845,000	853,020	0	(3,891)	0	0	3.750	3.240	MON	2,641	31,688	04/28/2021	11/25/2058
92539N-AA-4	Verus Securitiza20227 st 2022-7 A1			4	1.A FE	9,438,510	100.1870	9,594,035	9,576,167	9,480,754	0	42,245	0	0	5.152	5.946	MON	41,114	370,023	03/29/2023	07/25/2067
95002T-AA-2	WFMBS 2020-3 A1			4	1.A	1,595,109	84.7940	1,309,591	1,544,433	1,642,863	0	47,827	0	0	3.000	2.129	MON	3,861	46,333	07/15/2020	06/25/2050
97652Q-BL-2	WIN 2014-2 B3			4	1.A	3,106,041	95.1450	2,865,695	3,011,918	3,061,654	0	13,759	0	0	4.049	3.472	MON	10,162	122,514	06/29/2017	09/20/2044
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						122,110,381	XXX	113,671,039	126,861,310	122,126,902	0	764,254	27,762	0	XXX	XXX	XXX	368,904	4,274,009	XXX	XXX
05493H-AA-3	BBCMS 2021-AGW A			4	1.A	34,500,000	91.0700	31,419,129	34,500,000	34,500,000	0	0	0	0	6.726	5.275	MON	109,582	2,200,104	07/20/2021	06/15/2036
054966-AS-5	BAMLL 2017-SCH BL	CF		4	1.A	14,570,000	85.8060	12,501,891	14,570,000	14,570,000	0	0	0	0	6.609	3.522	MON	45,470	953,189	12/04/2017	11/15/2032
054970-AL-2	BFLD 2019-DPLO D			4	1.A	447,597	98.8210	443,708	449,000	448,687	0	408	0	0	7.316	3.911	MON	1,551	31,495	04/20/2021	10/15/2034
05525J-AA-1	BAMLL 2016-SS1 A	CF		4	1.A	5,149,840	95.4270	4,771,334	5,000,000	5,028,267	0	(17,241)	0	0	3.665	3.313	MON	15,271	183,250	01/28/2016	12/15/2035
05525M-AA-4	BAMLL 2014-520M A			4	1.A	2,059,994	78.0330	1,560,658	2,000,000	2,031,660	0	(3,006)	0	0	4.185	4.185	MON	4,650	84,869	08/01/2014	08/15/2046
05530S-AG-1	Banc of America 2022DKLXLynch 2022-DKLX B			4	1.A	12,000,000	96.9820	11,637,883	12,000,000	12,000,000	0	0	0	0	6.906	6.076	MON	39,133	795,338	01/31/2022	01/15/2039
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C			4	1.G FE	1,000,000	96.5360	965,362	1,000,000	1,000,000	0	0	0	0	8.976	9.140	MON	4,239	86,524	06/08/2021	06/15/2038
05604L-AJ-1	BWAY 2015-1740 D			4	6.	0	5.2590	315,542	6,000,000	0	0	(428)	5,995,218	0	3.787	3.787	MON	18,937	123,384	02/04/2015	01/10/2035
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C			4	1.G FE	8,418,750	84.9850	8,498,535	10,000,000	8,483,628	0	64,878	0	0	3.542	6.655	MON	29,520	329,638	01/25/2023	03/09/2044
05606F-AA-1	BX 2019-OC11 A	CF		4	1.A	8,932,031	88.2410	8,824,095	10,000,000	9,109,368	0	125,031	0	0	3.202	4.971	MON	26,683	320,200	07/21/2022	12/09/2041
05608M-AA-4	BX Trust 2020VIV4 2020-VIV4 A	CF		4	1.A	1,221,698	85.4760	1,189,819	1,392,000	1,248,936	0	19,306	0	0	2.843	4.798	MON	3,298	39,575	07/26/2022	03/09/2044
06540W-BD-4	BANK 2019-BN19 A3			4	1.A	9,667,931	87.8300	7,522,625	8,565,000	9,282,933	0	(126,027)	0	0	3.183	1.571	MON	22,719	272,624	11/20/2020	08/15/2061
12434F-AE-7	BX Trust 2021CIP 2021-CIP B			4	1.A	29,957,562	97.8790	29,363,565	30,000,000	29,975,006	0	8,394	0	0	6.489	1.413	MON	91,923	1,917,706	12/02/2021	12/15/2038
12482H-AA-2	CAMB 2019-LIFE A			4	1.A	10,543,314	99.2870	10,507,576	10,583,000	10,562,107	0	10,154	0	0	6.473	1.293	MON	31,905	651,949	02/23/2022	12/15/2037
12508H-AG-9	CCRC AFFORDABLE MULTIFAMILY 2017-Q005 B			4	1.A	4,564,599	79.8130	3,392,031	4,250,000	4,494,053	0	(19,041)	0	0	5.637	5.005	MON	19,965	241,118	01/10/2020	06/25/2034
12593A-BC-8	COMM Mortgage Tr2015CR23 2015-CR23 AM			4	1.A	8,075,458	96.0720	7,885,806	8,208,200	8,143,155	0	42,718	0	0	3.801	4.404	MON	25,999	311,994	05/19/2022	05/10/2048

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
12595H-AC-2	COMM 2017-PANW B			4	1.D FE	2,846,953	89.6310	2,688,918	3,000,000	2,939,037	0	71,466	0	0	3.413	6.065	MON	8,532	103,819	09/09/2022	10/10/2029
17290M-AA-2	CGMT 2015-101A A			4	1.A	4,736,133	76.0510	3,802,567	5,000,000	4,806,988	0	13,237	0	0	3.529	3.979	MON	14,704	176,450	02/12/2018	01/14/2043
17324D-BA-1	CGCMT 2015-P1 XA			4	1.A FE	869,416	0.8640	267,709	0	271,044	0	(221,732)	0	0	0.701	(2.510)	MON	18,113	236,785	04/21/2021	09/15/2048
17326D-AM-4	Citigroup Commer2017P8 tgage SER|CL			4	4.A	911,875	69.0920	690,924	1,000,000	944,654	0	13,111	0	0	3.000	4.637	MON	2,500	30,000	05/26/2021	09/15/2050
23305J-AG-7	DBUBS 2017-BRBK C			4	1.A	3,536,895	85.5260	2,886,509	3,375,000	3,402,914	0	(39,047)	0	0	3.530	2.348	MON	9,928	120,792	06/17/2020	10/10/2034
233063-AW-6	DBJPM 2020-C9 XA			4	1.A FE	4,361,153	5.5710	2,115,228	0	2,596,917	0	(555,314)	0	0	1.705	4.565	MON	53,950	666,684	08/20/2020	09/15/2053
233063-BC-9	DBJPM 2020-C9 B			4	1.A	5,636,843	73.1190	4,001,792	5,473,000	5,584,178	0	(16,169)	0	0	2.567	2.231	MON	11,708	140,492	08/20/2020	08/15/2053
233063-BG-0	DBJPM 2020-C9 XB			4	1.G FE	1,147,106	3.0000	675,025	0	797,268	0	(116,813)	0	0	0.608	0.959	MON	11,400	142,350	08/20/2020	09/15/2053
29429M-AA-1	CGCMT 2019-SMRT A			4	1.A	9,775,391	100.0000	10,000,000	10,000,000	10,000,000	0	215,993	0	0	4.149	6.306	MON	34,575	414,900	12/13/2022	01/10/2036
30292N-AG-8	FREMF 2015-K44 B			4	1.A	5,126,563	97.8850	4,894,227	5,000,000	5,016,119	0	(26,119)	0	0	3.718	3.279	MON	15,493	188,601	07/10/2019	01/25/2048
30296A-AN-7	FREMF 2017-K 61			4	1.A FE	4,636,345	0.2320	2,048,626	0	2,148,376	0	(758,988)	0	0	0.100	1.248	MON	73,451	881,432	07/15/2020	12/25/2049
30310X-AG-4	FREMF 2019-K94 C			4	1.D	3,216,094	92.3510	2,770,518	3,000,000	3,143,444	0	(24,634)	0	0	3.965	2.999	MON	9,912	120,656	12/15/2020	07/25/2052
30312D-AJ-0	FREMF 2019-K98 C			4	1.D	7,211,012	91.2690	6,272,944	6,873,000	7,096,039	0	(38,350)	0	0	3.738	3.082	MON	21,409	260,490	11/24/2020	10/25/2052
30313P-AU-7	FREMF Mortgage T2019K100 2019-K100 C			4	1.D	8,875,845	89.9280	8,156,474	9,070,000	8,913,723	0	20,719	0	0	3.495	3.812	MON	26,415	321,516	02/17/2022	11/25/2052
36255M-AN-7	GSMS 2017-SLP E			4	1.A	995,000	93.4490	934,493	1,000,000	998,398	0	1,121	0	0	4.591	4.928	MON	3,826	49,362	03/24/2021	10/10/2032
36257C-AA-5	GSMS 2017-GPTX A			4	1.A	24,224,082	72.4280	17,545,099	24,224,082	24,224,082	0	0	0	0	2.856	2.863	MON	57,644	691,731	04/26/2017	05/10/2034
36258B-AA-6	GSMS 2020-DUNE A			4	1.A FE	25,400,000	98.6830	25,065,575	25,400,000	25,400,000	0	0	0	0	6.576	3.821	MON	77,798	1,580,459	01/22/2020	12/15/2036
36265A-AC-5	GS Mortgage Secu2021DM rust 2021-DM AS			4	1.A	24,922,078	98.5390	24,634,773	25,000,000	24,953,115	0	15,442	0	0	6.603	1.548	MON	76,881	1,627,090	12/07/2021	11/15/2036
40390M-AA-3	2021LULU 2021-LULU A			4	1.A	768,000	95.9160	767,329	800,000	768,182	0	182	0	0	6.629	8.369	MON	2,470	0	12/21/2023	10/15/2036
46590M-AT-7	JPMCC 2016-JP2 XA			4	1.A FE	7,591,320	3.3070	1,781,789	0	1,994,510	0	(924,192)	0	0	1.787	4.531	MON	80,236	991,655	07/11/2016	08/15/2049
46646G-AE-7	JPMCC 2016-NINE B			4	1.A	7,281,739	87.8110	6,677,989	7,605,000	7,501,551	0	35,138	0	0	2.854	3.457	MON	18,088	220,069	02/24/2017	09/06/2038
482598-AG-4	KNDL 2019-KNSQ B			4	1.A	6,500,000	99.6100	6,474,682	6,500,000	6,500,000	0	0	0	0	6.508	3.085	MON	19,702	398,254	05/10/2019	05/15/2036
61692A-AA-0	MSC 2019-NUGS A			4	1.A	2,693,421	79.2060	2,133,027	2,693,000	2,695,221	0	1,926	0	0	6.420	2.828	MON	8,165	163,394	08/18/2020	12/15/2036
61769J-BD-2	Morgan Stanley C2019H6 Trust 2019-H6 AS	CF		4	1.A	7,403,473	89.4940	7,070,052	7,900,000	7,502,152	0	61,727	0	0	3.700	4.780	MON	24,358	292,300	05/13/2022	06/15/2052
61770Y-AA-3	MSC 2020-CNP A			4	1.A	1,791,242	80.1460	1,362,474	1,700,000	1,762,842	0	(9,467)	0	0	2.428	1.805	MON	3,439	41,842	12/09/2020	04/05/2042
62479W-AG-6	Morgan Stanley C2021ILP Trust 2021-ILP B			4	1.A	30,748,772	97.5660	30,106,999	30,857,957	30,791,661	0	19,821	0	0	6.598	3.168	MON	94,821	1,927,722	11/16/2021	11/15/2036
64966T-FE-9	NYHDC 2014-8SPR B	CF		4	1.D FE	5,087,260	99.2270	4,961,336	5,000,000	5,074,292	0	(86,642)	0	0	3.864	1.979	MON	16,100	193,200	10/24/2014	02/15/2048
69357X-AA-9	PFP III 20218 2021-8 A			4	1.A FE	4,204,578	98.5370	4,143,073	4,204,578	4,204,578	0	0	0	0	6.473	4.150	MON	13,608	256,738	09/16/2021	08/09/2037
74932B-AU-7	RBSCF Trust 2013SMV 2013-SMV C			4	3.C	9,093,450	79.5990	7,597,699	9,545,000	9,499,072	0	74,605	0	0	3.584	7.237	MON	28,511	346,883	09/08/2022	03/11/2031
78413M-AE-8	SFAVE 2015-5AVE A2B	CF		4	1.A	10,917,813	72.2850	7,842,977	10,850,000	10,895,728	0	(3,575)	0	0	4.144	4.126	MON	37,469	449,624	01/13/2017	01/05/2043
78486E-AA-6	Starwood Commerc2021LIH gage T 2021-LIH A			4	1.A	10,751,130	97.8820	10,571,253	10,800,000	10,771,329	0	9,408	0	0	6.334	2.916	MON	32,305	645,154	11/05/2021	11/15/2036
90187L-AG-4	PRKAV 2017-245P B	CF		4	1.A	5,139,720	88.2530	4,412,654	5,000,000	5,052,029	0	(14,626)	0	0	3.657	3.469	MON	15,239	185,410	05/17/2017	06/05/2037
90353K-AW-9	UBSCM 2018-C13 ASB	CF		4	1.A	2,503,229	97.4880	2,369,277	2,430,328	2,453,941	0	(9,521)	0	0	4.241	3.794	MON	8,589	103,070	09/21/2018	10/15/2051
92890F-AV-8	WFRBS 2014-C20 ASB	CF		4	1.A	30	100.0000	29	29	29	0	0	0	0	3.638	3.183	MON	0	1	04/29/2014	05/15/2047
92939H-BB-0	WFRBS 2014-C23 B			4	1.A	5,522,398	84.6180	4,315,500	5,100,000	5,168,447	0	(107,562)	0	0	4.388	2.365	MON	18,650	226,920	08/12/2020	10/15/2057
94989N-BG-1	Wells Fargo Comm2015C30 ortgag 2015-C30 AS	CF		4	1.A	10,448,773	95.8310	10,174,794	10,617,390	10,523,500	0	47,273	0	0	4.067	4.600	MON	35,984	431,809	06/08/2022	09/15/2058
95001Q-AS-0	WFCM 2018-C46 ASB	CF		4	1.A	2,894,731	97.6400	2,744,106	2,810,419	2,834,732	0	(10,558)	0	0	4.086	3.624	MON	9,569	114,834	08/10/2018	08/15/2051
95002G-AA-0	WFCM 2020-SDAL A	CF		4	1.A FE	12,993,916	98.6330	12,822,347	13,000,000	13,010,091	0	13,058	0	0	6.486	2.906	MON	39,819	796,658	02/19/2020	02/15/2037
95002U-AJ-0	WFCM 2020-C58 A4			4	1.A	3,347,302	82.5560	2,683,060	3,250,000	3,318,271	0	(9,734)	0	0	2.092	1.758	MON	5,666	67,990	12/03/2020	07/15/2053
95002U-AP-6	WFCM 2020-C58 AS			4	1.A	6,666,032	78.1240	5,062,426	6,480,000	6,613,525	0	(18,713)	0	0	2.398	2.070	MON	12,949	155,390	07/29/2021	07/15/2053
95002X-BE-4	WFCM 2020-C57 AS	CF		4	1.A	10,162,418	80.5480	7,947,691	9,867,000	10,067,568	0	(29,109)	0	0	2.672	2.335	MON	21,971	263,646	08/19/2020	08/15/2053
95002X-BH-7	WFCM 2020-C57 XA			4	1.A FE	7,270,823	9.7800	4,735,406	0	5,254,899	0	(756,719)	0	0	2.069	4.323	MON	83,460	1,032,000	06/30/2021	08/15/2053
00489T-AE-6	ACR 2021-FL4 B		D	4	1.D FE	1,826,438	98.2240	1,876,077	1,910,000	1,896,344	0	57,592	0	0	6.873	7.737	MON	5,105	124,488	09/28/2022	12/18/2037
69290L-AG-2	PFP 2021-7 C		D	4	1.C FE	176,570	97.7810	173,303	177,235	168,618	0	(8,187)	0	0	7.120	13.088	MON	631	11,987	04/20/2021	04/14/2038

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
822866-AA-7	Shelter Growth C2021FL3 2021-FL3 A		D	4	1.A FE	6,210,915	99.4520	6,176,870	6,210,915	6,210,915	0	0	0	0	6.556	3.726	MON	19,229	384,781	09/15/2021	09/15/2036
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						469,533,051	XXX	417,235,179	451,241,133	456,648,123	0	(3,008,806)	5,995,218	0	XXX	XXX	XXX	1,675,217	26,122,385	XXX	XXX
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2			1	2.C FE	786,000	87.1180	684,748	786,000	786,000	0	0	0	0	3.734	3.751	JAJO	4,973	29,349	05/05/2021	07/30/2051
023765-AA-8	AMER AIRLINE 16-2 AA PTT			1	1.G FE	2,023,500	91.4650	1,850,799	2,023,500	2,023,500	0	0	0	0	3.200	3.200	JD	2,878	64,752	05/02/2016	06/15/2028
02665U-AA-3	AH4R 2014-SFR2 A			4	1.A FE	4,175,770	98.3510	4,107,129	4,175,979	4,169,631	0	(817)	0	0	3.786	3.795	MON	13,175	158,103	09/10/2014	10/17/2036
02665X-AA-7	AH4R 2014-SFR3 A			4	1.A FE	12,040,553	98.0340	11,804,584	12,041,341	12,023,930	0	(2,248)	0	0	3.678	3.686	MON	36,907	442,881	11/20/2014	12/17/2036
02665X-AD-1	AH4R 2014-SFR3 D			4	1.A FE	9,246,566	98.6560	9,027,012	9,150,000	9,174,797	0	(45,113)	0	0	5.040	4.555	MON	38,430	461,160	08/25/2022	12/17/2036
02666A-AA-6	AH4R 2015-SFR1 A			4	1.A FE	2,507,709	97.2310	2,438,370	2,507,811	2,504,544	0	(434)	0	0	3.467	3.473	MON	7,245	86,946	02/26/2015	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS			4	6. *	0	0.0010	27	0	0	0	0	0	0	0.000	0.000	MON	0	0	02/26/2015	04/17/2052
03027W-AK-8	AMETOW			1	1.A FE	10,117,374	94.3100	9,619,620	10,200,000	10,158,185	0	8,928	0	0	3.652	3.786	MON	16,556	372,504	01/24/2019	03/23/2028
038779-AB-0	ARBYS 2020-1A A2			1	2.C FE	4,837,500	90.7240	4,388,751	4,837,500	4,837,500	0	0	0	0	3.237	3.250	JAJO	26,533	156,590	07/23/2020	07/30/2050
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P			1	1.C FE	148,517	102.6390	152,437	148,517	148,517	0	0	0	0	5.996	5.990	AO	2,226	8,905	06/14/2007	04/01/2024
12563L-AN-7	CLIF 2020-1A A			1	1.F FE	9,337,196	89.0120	8,315,073	9,341,500	9,338,503	0	414	0	0	2.080	2.099	MON	7,017	194,303	08/27/2020	09/18/2045
12659W-AE-8	CPS Auto Trust 2022A 2022-A C			4	1.C FE	4,625,000	96.8090	4,840,459	5,000,000	4,870,601	0	225,235	0	0	2.170	6.145	MON	4,822	108,500	09/27/2022	04/16/2029
19260M-AA-4	COIN 2017-1A A2			1	2.C FE	4,675,000	85.8240	4,012,260	4,675,000	4,675,000	0	0	0	0	5.216	5.249	JAJO	44,705	274,236	05/04/2017	04/25/2047
22970*-AA-8	BNSF LEASE PP			1	1.D PL	4,174,437	95.9600	4,005,797	4,174,437	4,174,437	0	0	0	0	4.070	4.070	MON	7,551	172,085	03/04/2015	05/15/2034
25755T-AH-3	DPABS 2017-1A A23			1	2.A FE	7,574,791	95.0060	7,163,441	7,540,000	7,566,099	0	(6,549)	0	0	4.118	4.031	JAJO	56,924	310,497	06/20/2017	07/25/2047
26208L-AE-8	HONK 2019-2A A2			1	2.C FE	4,080,000	93.9820	3,834,468	4,080,000	4,080,000	0	0	0	0	3.981	4.000	JAJO	32,034	162,425	09/10/2019	10/20/2049
26209X-AA-9	HONK 2020-1A A2			1	2.C FE	507,824	91.8580	444,365	483,750	498,027	0	(3,676)	0	0	3.786	2.902	JAJO	3,612	18,315	03/25/2021	07/20/2050
26209X-AC-5	HONK 2020-2A A2			1	2.C FE	500,686	88.8500	432,033	486,250	495,278	0	(2,026)	0	0	3.237	2.750	JAJO	3,104	15,740	03/25/2021	01/20/2051
28932M-AA-3	ELM RD GENERATING STAT			1	1.F FE	1,367,812	98.1100	1,341,961	1,367,812	1,367,812	0	0	0	0	5.209	5.206	FA	27,708	71,249	02/04/2010	02/11/2030
28932M-AG-0	ELM RD GENERATING STAT			1	1.F FE	1,499,898	96.3710	1,445,473	1,499,898	1,499,898	0	0	0	0	4.673	4.671	JJ	31,541	70,090	01/12/2011	01/19/2031
34417M-AB-3	FOCUS 2017-1A A2II			1	2.B FE	679,453	95.4940	625,009	654,500	669,372	0	(3,973)	0	0	5.093	4.366	JAJO	5,648	33,334	05/10/2021	04/30/2047
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2			1	2.B FE	4,937,500	101.3730	5,005,309	4,937,500	4,937,500	0	0	0	0	7.206	7.269	JAJO	60,288	355,796	06/28/2022	07/30/2052
34486*-AA-0	FOOTBALL CLUB TRUST PP			1	1.F FE	3,000,000	98.5910	2,957,734	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
411707-AH-5	HNGRY 2020-1A A2			1	2.B FE	1,007,133	89.3880	867,061	970,000	993,201	0	(5,245)	0	0	3.981	3.336	MJSD	1,180	38,616	03/25/2021	12/20/2050
47760Q-AB-9	JIMMY 2017-1A A2II			1	2.B FE	639,698	95.0600	567,985	597,500	634,938	0	(9,414)	0	0	4.846	2.949	JAJO	4,906	28,955	05/21/2021	07/30/2047
47760Q-AG-8	JIMMY 2022-1A A23			1	2.B FE	4,925,000	87.0600	4,287,694	4,925,000	4,925,000	0	0	0	0	4.352	4.375	JAJO	36,318	214,336	03/09/2022	04/30/2052
54627R-AP-5	LASGOV POWER			4	1.A FE	15,000,000	94.9990	14,249,850	15,000,000	15,000,000	0	0	0	0	4.475	4.475	FA	279,688	805,500	05/12/2022	08/01/2039
55819M-AU-0	MDPK 2019-35A BR			4	1.C FE	5,000,000	99.5730	4,978,631	5,000,000	5,000,000	0	0	0	0	7.077	5.838	JAJO	71,757	323,038	03/12/2021	04/20/2032
64016N-AA-5	NBLY 2021-1A A2			1	2.C FE	980,332	87.1030	849,254	975,000	978,427	0	(703)	0	0	3.584	3.509	JAJO	5,921	34,944	03/26/2021	04/30/2051
64016N-AC-1	NBLY 2022-1A A2			1	2.C FE	4,912,500	85.9580	4,222,710	4,912,500	4,912,500	0	0	0	0	3.695	3.712	JAJO	30,757	181,517	01/11/2022	01/30/2052
64830R-AC-6	New Residential 2022SFR2 Loan 2022-SFR2 B			4	1.D FE	9,322,156	93.1450	9,314,497	10,000,000	9,488,556	0	122,647	0	0	3.750	5.332	MON	13,542	375,000	08/03/2022	09/04/2039
64831K-AE-6	New Residential 2022SFR1 Loan 2022-SFR1 C			4	1.G FE	3,999,894	91.4920	3,659,678	4,000,000	3,997,268	0	(834)	0	0	3.099	3.095	MON	10,330	123,960	01/14/2022	02/17/2039
68269D-AA-2	OneMain Direct A20221A ivable 2022-1A A1			4	1.A FE	9,999,350	98.8950	9,889,507	10,000,000	9,999,617	0	177	0	0	4.650	4.697	MON	21,958	465,000	06/10/2022	03/14/2029
69403W-AB-3	PACIFIC BEACON LLC			4	2.B FE	494,288	98.5820	573,270	581,515	561,743	0	6,015	0	0	5.755	8.520	JJ	15,796	25,831	09/26/2012	07/15/2026
69410P-AA-1	PACEWell 5 Trust20211 2021-1 A			4	1.A FE	9,466,570	78.7100	7,451,635	9,467,175	9,478,682	0	(1,095)	0	0	2.628	2.631	MON	14,513	250,215	12/07/2021	10/10/2059
69410T-AA-3	PACEWell 8 Trust20231 2023-1 A			4	1.A FE	4,751,128	96.6250	4,796,998	4,964,551	4,774,084	0	22,956	0	0	5.500	6.518	MON	15,928	94,106	03/31/2023	02/10/2062
72703P-AB-9	PLNT 2018-1A A2II			1	2.B FE	4,737,500	97.4410	4,616,286	4,737,500	4,737,500	0	0	0	0	4.666	4.693	MJSD	15,965	221,052	07/19/2018	09/05/2048
72703P-AC-7	PLNT 2019-1A A2			1	2.B FE	4,800,000	88.0260	4,225,271	4,800,000	4,800,000	0	0	0	0	3.858	3.877	MJSD	13,374	185,184	11/20/2019	12/05/2049
73019#-AB-8	PNC EQUIP FIN LLC PP			1	1.D	278,042	93.3590	259,578	278,042	278,042	0	0	0	0	3.000	3.000	MS	2,502	8,341	08/17/2012	09/13/2027
74332X-AC-5	Progress Residen2022SFR4st 2022-SFR4 B			4	1.D FE	1,451,719	95.6190	1,434,283	1,500,000	1,459,952	0	5,768	0	0	4.788	5.373	MON	5,985	71,820	07/19/2022	05/17/2041
74333W-AL-6	Progress ResidenmSFR10 st 2021-SFR10 E2			4	2.C FE	16,983,083	82.7810	14,059,507	16,983,993	16,975,914	0	(3,466)	0	0	3.666	3.668	MON	51,886	626,504	06/01/2023	12/17/2040
78403D-AH-3	SBA TOWER TRUST			1	1.F FE	6,005,963	97.9500	5,876,988	6,000,000	6,000,559	0	(677)	0	0	3.869	3.888	MON	10,317	232,140	11/06/2014	10/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
78403D-AZ-3	SBA TOWER TRUST			2	1.F FE	393,000	101.2500	397,913	393,000	393,000	0	0	0	0	6.599	6.684	MON	1,153	25,934	11/15/2022	01/15/2028
85022W-AP-9	SCFT 2020-AA A			1	1.A FE	1,642,559	92.9100	1,526,183	1,642,640	1,642,473	0	(21)	0	0	1.970	1.979	MON	539	32,360	09/16/2020	09/25/2037
872480-AA-6	TIF 2020-1A A			1	1.F FE	7,380,121	89.3190	6,594,744	7,383,333	7,381,325	0	378	0	0	2.090	2.108	MON	4,715	154,312	08/17/2020	08/20/2045
87342R-AH-7	BELL 2021-1A A2II			1	2.B FE	9,825,000	85.6190	8,412,099	9,825,000	9,825,000	0	0	0	0	2.294	2.301	FMAN	22,539	225,385	08/11/2021	08/25/2051
88031Q-AA-8	TENASKA VIRGINIA PARTNERS			4	2.B FE	169,202	99.6570	168,803	169,384	169,358	0	3	0	0	6.119	6.187	MJSD	29	10,364	06/21/2006	03/30/2024
90931L-AA-6	UAL 2016-1 AA PTT			1	1.F FE	2,050,209	91.3280	1,872,413	2,050,209	2,050,209	0	0	0	0	3.100	3.099	JJ	30,719	63,556	06/06/2016	07/07/2028
90932Q-AA-4	UNITED AIR 2014-2A PTT			1	1.F FE	2,822,007	94.1230	2,656,171	2,822,007	2,822,007	0	0	0	0	3.750	3.748	MS	34,687	105,825	07/28/2014	09/03/2026
009088-AA-3	AIR CANADA 2015-2AA PTT		A	1	1.E FE	1,915,020	93.4070	1,788,759	1,915,020	1,915,020	0	0	0	0	3.750	3.750	JD	3,192	71,813	12/01/2015	12/15/2027
C1466#-AA-6	CPR Leasing Ltd PP		A	1	2.B	501,169	99.7590	499,961	501,169	501,169	0	0	0	0	5.410	5.375	MS	8,887	27,113	01/03/2004	03/03/2024
00037L-AG-5	ABBSL 2021-2A C		D	4	1.F FE	500,000	98.6310	493,153	500,000	500,000	0	0	0	0	7.755	7.783	JAJO	8,294	35,507	04/01/2021	04/15/2034
00037L-AJ-9	ABBSL 2021-2A D		D	4	2.C FE	500,000	96.4860	482,429	500,000	500,000	0	0	0	0	9.005	9.059	JAJO	9,631	41,827	04/01/2021	04/15/2034
00037V-AA-6	AB BSL CLO 4 Ltd20234A 2023-4A A		D	4	1.A FE	9,368,700	100.4980	9,396,582	9,350,000	9,368,597	0	(103)	0	0	7.416	7.348	JAJO	140,602	345,790	10/03/2023	04/20/2036
017154-AL-9	ALLPK 2019-1A AR		D	4	1.A FE	16,612,400	99.6930	16,947,728	17,000,000	16,654,736	0	42,336	0	0	6.698	6.962	JAJO	230,911	560,676	05/23/2023	01/20/2035
03665Y-AE-5	ANTR 2019-2A B		D	4	1.C FE	744,844	98.8390	741,294	750,000	745,432	0	588	0	0	8.274	8.558	JAJO	12,066	15,559	08/16/2023	01/23/2032
055983-AA-8	BSPRT Issuer, Lt2022FL8 2022-FL8 A		D	4	1.A FE	25,000,000	97.0200	24,255,020	25,000,000	25,000,000	0	0	0	0	6.838	6.034	MON	79,618	1,603,405	01/28/2022	02/15/2037
05601H-AA-2	BSPRT 2021-FL6 A		D	4	1.A FE	16,773,648	98.4400	16,512,050	16,773,648	16,773,648	0	0	0	0	6.570	4.462	MON	52,042	1,042,591	03/15/2021	03/15/2036
05602F-AC-1	BPCRE Holder LLC2022FL2 2022-FL2 AS		D	4	1.A FE	2,994,375	99.2240	2,976,709	3,000,000	2,996,168	0	1,352	0	0	8.456	6.259	MON	11,120	244,851	09/22/2022	01/16/2037
05875J-AN-9	BALLY 2019-1A BR		D	4	1.F FE	750,000	99.2390	744,296	750,000	750,000	0	0	0	0	7.564	7.578	JAJO	12,292	51,747	06/09/2021	07/15/2032
06759M-AL-5	Babson CLO Ltd 20161A 2016-1A CR		D	4	1.E FE	1,041,495	100.0840	1,050,882	1,050,000	1,041,967	0	472	0	0	7.774	8.003	JAJO	15,871	20,456	09/19/2023	07/23/2030
09261M-AA-4	BLKMM 2021-6A A		D	4	1.A FE	5,000,000	99.0140	4,950,696	5,000,000	5,000,000	0	0	0	0	7.360	5.646	JAJO	74,623	339,000	02/08/2021	04/20/2033
13876R-AG-9	Canyon Capital C20203A 2020-3A C		D	4	1.F FE	994,000	100.6730	1,006,731	1,000,000	994,354	0	354	0	0	8.155	8.285	JAJO	17,668	20,398	08/09/2023	01/15/2034
13877E-AG-7	CANYC 2021-1A C		D	4	1.F FE	800,000	98.3020	786,420	800,000	800,000	0	0	0	0	7.614	7.628	JAJO	13,198	55,601	03/22/2021	04/15/2034
22846B-AJ-6	CRNPT 2019-8A AR		D	4	1.A FE	22,500,000	99.6180	22,413,998	22,500,000	22,500,000	0	0	0	0	6.867	5.905	JAJO	313,326	1,405,764	10/13/2021	10/20/2034
29003B-AL-5	ELMW5 2020-2A AR		D	4	1.A FE	20,000,000	100.0930	20,018,678	20,000,000	20,000,000	0	0	0	0	6.827	5.714	JAJO	276,890	1,241,457	06/17/2021	10/20/2034
42704R-AC-5	HERA 2021-FL1 AS		D	4	1.A FE	5,827,193	96.1980	6,011,442	6,249,000	5,977,471	0	109,639	0	0	6.773	6.721	MON	16,233	400,972	09/27/2022	02/18/2038
53948H-AA-4	LoanCore 2021-CR2021CRE6r, Ltd 2021-CRE6 A		D	4	1.A FE	9,589,063	97.5100	9,750,996	10,000,000	9,793,393	0	151,891	0	0	6.770	4.368	MON	31,533	642,182	06/27/2022	11/15/2038
54054P-AA-4	Logan CLO III Lt20221A 2022-1A A		D	4	1.A FE	29,635,500	100.1940	30,058,119	30,000,000	29,669,627	0	34,127	0	0	6.952	6.919	JAJO	417,116	1,038,584	05/24/2023	04/21/2035
55284J-AA-7	MF1 Multifamily 2022FL8 Mortga 2022-FL8 A		D	4	1.A FE	11,970,703	98.0450	12,255,580	12,500,000	12,121,631	0	120,914	0	0	6.706	5.601	MON	34,447	786,312	09/27/2022	02/19/2037
55819Y-AE-0	Madison Park Fun201726A 2017-26A CR		D	4	1.F FE	1,041,075	99.1360	1,040,927	1,050,000	1,041,660	0	585	0	0	7.702	8.004	JAJO	14,376	20,386	09/11/2023	07/29/2030
566076-AQ-8	MP18 2020-2A BR		D	4	1.C FE	4,500,000	98.9430	4,452,453	4,500,000	4,500,000	0	0	0	0	7.427	6.537	JAJO	72,384	303,640	09/17/2021	10/15/2034
59284M-AA-2	MEXICO CITY AIRPORT TRUST		D	1	2.C FE	8,026,520	96.5050	7,720,424	8,000,000	8,006,569	0	(3,081)	0	0	4.250	4.207	AO	57,611	340,000	09/23/2016	10/31/2026
69702E-AG-0	Palmer Square CL20214A 2021-4A D		D	4	2.C FE	500,000	98.3260	491,629	500,000	500,000	0	0	0	0	8.605	8.650	JAJO	9,203	39,804	08/19/2021	10/15/2034
78485W-AA-7	STWD 2019-FL1 A		D	4	1.A FE	6,720,322	99.3180	6,674,471	6,720,322	6,720,322	0	0	0	0	6.532	2.492	MON	20,730	420,942	07/26/2019	07/15/2038
83611V-AU-2	SNDPT 2020-2A B1R		D	4	1.C FE	5,000,000	98.5830	4,929,162	5,000,000	5,000,000	0	0	0	0	7.290	6.474	JAJO	68,848	337,697	10/01/2021	10/25/2034
92917R-AE-9	VOYA 2019-2A B		D	4	1.C FE	5,000,000	99.4230	4,971,157	5,000,000	5,000,000	0	0	0	0	7.424	5.551	JAJO	75,256	340,781	06/20/2019	07/20/2032
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						435,685,567	XXX	419,727,614	438,998,803	436,650,250	0	765,304	0	0	XXX	XXX	XXX	3,273,287	20,390,131	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,042,546,710	XXX	3,735,710,177	4,008,480,299	4,022,619,326	7,708	(2,685,861)	6,022,980	0	XXX	XXX	XXX	39,057,391	178,900,331	XXX	XXX
01852F-AC-7	ALLFIRST PFD CAP TRUST				2.C FE	534,188	88.0370	484,203	550,000	538,390	0	1,463	0	0	7.156	0.346	JAJO	8,526	35,880	03/23/2021	07/15/2029
020002-AU-5	ALLSTATE CORPORATION			1	2.C FE	5,556,250	99.4050	4,970,259	5,000,000	5,407,741	0	(20,031)	0	0	6.500	5.793	MN	41,528	325,000	10/15/2014	05/15/2057
060505-GB-4	BANK OF AMERICA CORP			2	2.B FE	4,737,500	89.4740	4,473,720	5,000,000	4,826,181	0	50,428	0	0	4.375	5.654	JAJO	38,889	218,750	03/10/2022	01/27/2027
25746U-BY-4	DOMINION RESOURCES			2	2.C FE	5,127,500	98.6220	4,931,107	5,000,000	5,011,805	0	(15,402)	0	0	5.750	5.417	AO	71,875	287,500	10/28/2014	10/01/2054
25746U-DD-8	DOMINION RESOURCES			2	2.C FE	4,250,000	95.3670	4,768,358	5,000,000	4,796,243	0	161,210	0	0	4.650	8.422	JD	10,333	232,500	03/17/2020	02/28/2025
25746U-DM-8	DOMINION RESOURCES			2	2.C FE	5,006,250	89.0320	4,451,622	5,000,000	5,006,250	0	0	0	0	4.350	4.345	AO	45,917	217,500	12/02/2021	01/01/9999
281020-AT-4	EDISON INTERNATIONAL				3.A FE	364,315	93.8280	361,239	385,000	364,883	0	344	0	0	5.000	5.373	MS	5,668	19,250	04/04/2022	03/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
29273R-BA-6	ENERGY TRANSFER PARTNERS				3.A FE	4,215,000	83.6600	5,019,594	6,000,000	4,219,468	0	(2,924)	0	0	8.671	0.697	FMAN	88,155	490,673	10/31/2016	11/01/2066
29273V-AM-2	ENERGY TRANSFER EQUITY LP			2	3.B FE	1,000,000	92.8350	928,350	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			2	2.B FE	3,000,000	96.0380	2,881,147	3,000,000	3,000,000	0	0	0	0	5.250	5.250	FA	59,063	157,500	08/07/2017	08/16/2077
302570-AW-6	NEXTERA ENERGY	LS		1	2.B FE	12,695,356	90.5930	14,099,949	15,564,000	12,737,500	0	5,469	0	0	7.724	4.271	JAJO	303,877	972,789	01/24/2023	10/01/2066
302570-AX-4	NEXTERA ENERGY			1	2.B FE	540,225	90.1420	567,895	630,000	540,398	0	173	0	0	7.771	8.181	MJSD	2,312	46,798	01/24/2023	06/15/2067
59156R-BS-6	METLIFE INC			1	2.B FE	6,100,000	113.0650	5,653,263	5,000,000	5,978,404	0	(75,330)	0	0	9.250	6.943	AO	106,632	462,500	05/06/2022	04/08/2038
637432-PB-5	NATIONAL RURAL UTILITY			2	2.A FE	10,000,000	103.5850	10,358,467	10,000,000	10,000,000	0	0	0	0	7.125	7.125	MS	209,792	215,729	05/17/2023	09/15/2053
65339K-CB-4	NEXTERA ENERGY CAPITAL			2	2.B FE	5,000,000	85.2150	4,260,731	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MS	55,944	190,000	12/09/2021	03/15/2082
69352P-AC-7	PPL CAPITAL FUNDING			1	2.B FE	4,635,560	93.0230	5,183,241	5,572,000	4,637,726	0	1,338	0	0	8.257	4.030	MJSD	2,556	447,217	01/25/2023	03/30/2067
726503-AE-5	PLAINS ALL AMER PIPELINE LP				3.A FE	339,405	97.3010	353,201	363,000	339,405	0	0	0	0	9.751	9.767	FMAN	4,621	25,832	03/08/2023	01/01/9999
976657-AH-9	WISCONSIN ENERGY CORP			1	2.B FE	7,600,703	89.4510	8,142,700	9,103,000	7,627,517	0	2,648	0	0	7.754	1.006	FMAN	92,152	666,280	12/14/2022	05/15/2067
06738E-BM-6	BARCLAYS PLC	LS	D	1	2.A FE	5,031,000	84.4120	4,220,597	5,000,000	5,021,656	0	(3,036)	0	0	2.645	2.578	JD	2,572	132,250	10/20/2020	06/24/2031
151290-CA-9	CEMEX SAB-SPONS ADR		D	1	4.A FE	486,668	94.7230	531,398	561,000	495,066	0	8,399	0	0	5.125	8.122	MS	9,025	14,376	03/20/2023	10/24/2028
404280-BL-2	HSBC HOLDINGS PLC-SPONS		D	2	2.C FE	2,000,000	95.3220	1,906,442	2,000,000	2,000,000	0	0	0	0	6.000	6.000	MN	13,000	120,000	05/15/2017	05/22/2027
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						88,219,920	XXX	88,547,483	94,728,000	88,548,633	0	114,749	0	0	XXX	XXX	XXX	1,181,541	5,349,574	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	2.B FE	7,095,000	97.4870	6,824,090	7,000,000	7,019,061	0	(8,601)	0	0	6.613	6.466	JJ	213,453	462,910	10/20/2011	12/15/2055
21869M-AA-5	CORESTATES CAPTL III			4	2.B FE	643,564	95.1490	638,449	671,000	651,503	0	4,974	0	0	6.211	7.241	FMAN	5,441	38,615	02/02/2023	02/15/2027
69335G-AA-3	PECO ENERGY CAP TRST IV			1	2.B FE	4,498,090	95.2650	4,778,497	5,016,000	4,663,970	0	25,619	0	0	5.750	6.762	JD	12,819	288,420	11/18/2022	06/15/2033
893472-AA-8	TRANSAMERICA CAPITAL II			4	2.B FE	1,804,640	101.4380	2,028,756	2,000,000	1,952,165	0	13,815	0	0	7.650	8.590	JD	12,750	153,000	06/22/2000	12/01/2026
949746-TG-6	WELLS FARGO & CO TRUPS			4	2.B FE	3,637,617	94.5870	3,783,498	4,000,000	3,782,743	0	58,319	0	0	6.155	8.164	JAJO	52,664	219,346	06/21/2021	01/15/2027
89356B-AA-6	TRANSCANADA TRUST		A	2	2.C FE	5,000,000	94.3860	4,719,280	5,000,000	5,000,000	0	0	0	0	5.625	5.625	MN	32,031	281,250	05/13/2015	05/20/2075
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						22,678,911	XXX	22,772,570	23,687,000	23,069,442	0	94,126	0	0	XXX	XXX	XXX	329,158	1,443,541	XXX	XXX
1309999999. Total - Hybrid Securities						110,898,831	XXX	111,320,053	118,415,000	111,618,075	0	208,875	0	0	XXX	XXX	XXX	1,510,699	6,793,115	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 YE	1,772,639	52.6900	1,777,023	0	1,777,023	328,980	0	231,175	0	0.000	0.000	N/A	0	81,525	01/06/2017	
1619999999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						1,772,639	XXX	1,777,023	0	1,777,023	328,980	0	231,175	0	XXX	XXX	XXX	0	81,525	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						3,276,149,597	XXX	3,041,727,561	3,262,990,862	3,268,674,982	80,071	(929,784)	0	0	XXX	XXX	XXX	37,156,528	139,108,301	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						150,837,678	XXX	141,008,509	154,745,067	150,957,002	0	708,779	27,762	0	XXX	XXX	XXX	481,426	5,623,734	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						505,466,058	XXX	441,794,962	468,530,107	482,298,037	0	(6,329,604)	5,995,218	0	XXX	XXX	XXX	2,014,028	30,497,665	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						502,019,605	XXX	483,880,460	501,883,404	502,639,905	0	554,973	0	0	XXX	XXX	XXX	4,113,176	24,028,988	XXX	XXX
2459999999. Total - SVO Identified Funds						1,772,639	XXX	1,777,023	0	1,777,023	328,980	0	231,175	0	XXX	XXX	XXX	0	81,525	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						4,436,245,577	XXX	4,110,188,515	4,388,149,440	4,406,346,949	409,051	(5,995,636)	6,254,155	0	XXX	XXX	XXX	43,765,158	199,340,213	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 927,200,547	1B ..$ 69,404,177	1C ..$ 83,965,146	1D ..$ 154,401,374	1E ..$ 226,526,115	1F ..$ 308,540,355	1G ..$ 437,945,896
1B	2A ...$ 652,336,512	2B ..$ 693,633,940	2C ..$ 534,430,380				
1C	3A ...$ 86,166,515	3B ..$ 44,698,478	3C ..$ 114,956,371				

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 927,200,547	1B ..$ 69,404,177	1C ..$ 83,965,146	1D ..$ 154,401,374	1E ..$ 226,526,115	1F ..$ 308,540,355	1G ..$ 437,945,896
1B	2A ...$ 652,336,512	2B ..$ 693,633,940	2C ..$ 534,430,380				
1C	3A ...$ 86,166,515	3B ..$ 44,698,478	3C ..$ 114,956,371				
1D	4A ...$ 24,997,040	4B ..$ 23,480,685	4C ..$ 14,693,865				
1E	5A ...$ 5,817,807	5B ..$ 2,943,226	5C ..$ 0				
1F	6 .....$ 208,520						

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		
CUSIP Identi- fication	Description	Code	For- eign	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 (Amor- tization)/ 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	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Date Acquired
020002-83-8	ALLSTATE CORPORATION PREFERRED			130,000.000	25.00		2,757,300	21.210	2,757,300	2,930,200	41,438	165,750	0	575,900	0	393,900	182,000	0	2.C FE	12/05/2019
26441C-50-1	DUKE ENERGY PREFERRED			400,000.000	25.00		9,760,000	24.400	9,760,000	10,000,000	0	575,000	0	404,000	0	0	404,000	0	3.A FE	03/25/2019
33616C-76-1	FIRST REPUBLIC BANK/CA PREFERRED			29,293.000	25.00	0.000	2,636	0.090	2,636	0	0	7,552	0	108,970	0	575,022	(466,052)	0	6. FE	03/15/2022
48128B-AG-6	JPMORGAN CHASE & CO			5,000,000.000	1,000.00		4,816,400	0.963	4,816,400	5,000,000	95,833	230,000	0	(183,600)	0	0	(183,600)	0	2.B FE	01/15/2020
665859-85-6	NORTHERN TRUST CORP PREFERRED			6,015.000	25.00		127,398	21.180	127,398	131,677	1,767	7,068	0	8,301	0	0	8,301	0	2.A FE	03/17/2020
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							17,463,734	XXX	17,463,734	18,061,877	139,038	985,370	0	913,571	0	968,922	(55,351)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							17,463,734	XXX	17,463,734	18,061,877	139,038	985,370	0	913,571	0	968,922	(55,351)	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							17,463,734	XXX	17,463,734	18,061,877	139,038	985,370	0	913,571	0	968,922	(55,351)	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 ...$ 127,398	2B ..$ 4,816,400	2C ..$ 2,757,300				
1C	3A ...$ 9,760,000	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 2,636						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00206R-10-2	AT&T INC			86,850.000	1,457,343	16.780	1,457,343	1,569,747	0	84,962	0	(95,748)	0	(95,748)	0	09/14/2023	
009158-10-6	APD			3,853.000	1,054,951	273.800	1,054,951	673,827	6,743	23,731	0	(117,003)	0	(117,003)	0	11/28/2023	
015271-10-9	ALEXANDRIA REAL ESTATE REIT			11,356.000	1,439,600	126.770	1,439,600	1,600,535	14,422	34,097	0	(50,558)	0	(50,558)	0	11/15/2023	
03027X-10-0	AMERICAN TOWER CORP REIT			7,190.000	1,552,177	215.880	1,552,177	1,222,747	12,223	35,230	0	90,822	0	90,822	0	11/28/2023	
03073E-10-5	CENCORA, INC.			4,801.000	986,029	205.380	986,029	457,117	0	9,434	0	190,456	0	190,456	0	09/24/2020	
032654-10-5	ANALOG DEVICES			2,568.000	509,902	198.560	509,902	203,242	0	8,834	0	88,673	0	88,673	0	07/28/2017	
036752-10-3	ELEVANCE HEALTH, INC			3,054.000	1,440,144	471.560	1,440,144	385,630	0	18,080	0	(126,466)	0	(126,466)	0	12/28/2016	
037833-10-0	APPLE INC			13,736.000	2,644,592	192.530	2,644,592	602,571	0	13,049	0	859,874	0	859,874	0	12/24/2018	
04010L-10-3	ARES CAPITAL CORP			77,088.000	1,544,073	20.030	1,544,073	1,269,033	0	148,009	0	120,257	0	120,257	0	03/25/2021	
053015-10-3	AUTOMATIC DATA PROCESSING INC			3,103.000	722,906	232.970	722,906	378,337	4,344	15,515	0	(18,277)	0	(18,277)	0	09/25/2019	
060505-10-4	BANK OF AMERICA CORP			68,227.000	2,297,203	33.670	2,297,203	2,396,326	0	59,864	0	48,043	0	48,043	0	11/28/2023	
09247X-10-1	BLACKROCK INC			2,677.000	2,173,189	811.800	2,173,189	1,281,989	0	53,540	0	278,649	0	278,649	0	02/22/2023	
09259E-10-8	TCP CAPITAL CORP			73,878.000	852,552	11.540	852,552	853,291	0	128,548	0	87,972	191,401	(103,429)	0	03/29/2021	
11135F-10-1	BROADCOM INC			1,826.000	2,038,273	1,116.250	2,038,273	481,386	0	34,785	0	1,017,301	0	1,017,301	0	12/05/2019	
126650-10-0	CVS CORP			23,092.000	1,823,344	78.960	1,823,344	1,760,056	0	50,364	0	(222,978)	0	(222,978)	0	06/26/2023	
14149Y-10-8	CARDINAL HEALTH INC			6,517.000	656,914	100.800	656,914	351,557	3,262	12,986	0	155,952	0	155,952	0	09/28/2018	
149123-10-1	CATERPILLAR INC			4,562.000	1,348,847	295.670	1,348,847	469,672	0	21,456	0	243,845	0	243,845	0	08/23/2023	
166764-10-0	CHEVRON CORPORATION			8,623.000	1,286,207	149.160	1,286,207	899,189	0	51,532	0	(253,873)	0	(253,873)	0	03/28/2023	
17275R-10-2	CISCO SYSTEMS INC			33,959.000	1,715,609	50.520	1,715,609	1,159,263	0	52,073	0	95,268	0	95,268	0	02/22/2023	
172908-10-5	CINTAS CORP			62,071.000	37,407,709	602.660	37,407,709	27,617,871	0	310,355	0	9,375,204	0	9,375,204	0	12/30/2021	
20030N-10-1	COMCAST CORP CL A			42,154.000	1,848,453	43.850	1,848,453	1,516,572	0	47,176	0	363,854	0	363,854	0	02/21/2023	
225655-10-9	CRESCENT CAPITAL BDC INC COMMON			16,014.000	278,323	17.380	278,323	198,905	6,566	15,854	0	79,418	0	79,418	0	05/12/2023	
254687-10-6	DISNEY			3,369.000	304,187	90.290	304,187	366,076	1,011	0	0	11,488	0	11,488	0	03/21/2019	
256677-10-5	DOLLAR GENERAL CORP			5,383.000	731,819	135.950	731,819	1,212,016	0	12,489	0	(593,745)	0	(593,745)	0	12/28/2021	
26441C-20-4	DUKE ENERGY			15,917.000	1,544,586	97.040	1,544,586	1,363,624	0	55,274	0	(60,003)	0	(60,003)	0	11/28/2023	
26614N-10-2	DUPONT DE NEMOURS INC			20,522.000	1,578,757	76.930	1,578,757	1,289,160	0	29,552	0	165,246	0	165,246	0	02/22/2023	
29364G-10-3	Entergy Corp			12,816.000	1,296,851	101.190	1,296,851	1,338,655	0	32,931	0	(41,804)	0	(41,804)	0	08/28/2023	
30231G-10-2	EXXON MOBIL CORP			18,538.000	1,853,429	99.980	1,853,429	1,287,604	0	63,800	0	(185,150)	0	(185,150)	0	11/28/2023	
316773-10-0	FIFTH THIRD BANCORP			178,332.000	6,150,671	34.490	6,150,671	4,318,274	62,416	180,115	0	1,832,397	0	1,832,397	0	03/13/2023	
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON			17,441.000	1,327,958	76.140	1,327,958	920,214	0	16,046	0	321,030	0	321,030	0	02/07/2023	
35137L-10-5	FOX CORP			18,411.000	546,254	29.670	546,254	539,365	0	9,390	0	(12,888)	0	(12,888)	0	05/28/2021	
363576-10-9	ARTHUR J GALLAGHER & CO			4,496.000	1,011,060	224.880	1,011,060	233,584	0	9,891	0	163,385	0	163,385	0	12/20/2016	
38141G-10-4	GOLDMAN SACHS GROUP INC			5,422.000	2,091,645	385.770	2,091,645	1,351,621	0	56,931	0	223,873	0	223,873	0	02/21/2023	
38147U-10-7	GOLDMAN SACHS BDC INC			57,966.000	849,202	14.650	849,202	891,517	26,085	104,339	0	293,308	239,400	53,908	0	03/29/2021	
38173M-10-2	GOLUB CAPITAL BDC INC			597,492.000	9,022,129	15.100	9,022,129	9,172,071	0	902,213	0	1,159,134	0	1,159,134	0	03/25/2021	
437076-10-2	HOME DEPOT			5,582.000	1,934,442	346.550	1,934,442	946,471	0	44,759	0	166,771	0	166,771	0	08/23/2023	
458140-10-0	INTEL CORPORATION			34,157.000	1,716,389	50.250	1,716,389	1,308,413	0	24,465	0	808,079	0	808,079	0	03/28/2023	
459200-10-1	IBM			14,339.000	2,345,143	163.550	2,345,143	1,730,649	0	94,493	0	328,940	0	328,940	0	03/28/2023	
459506-10-1	Fragrances Inc COMMON			16,281.000	1,318,273	80.970	1,318,273	1,309,022	13,188	12,361	0	9,251	0	9,251	0	11/28/2023	
460690-10-0	INTERPUBLIC GROUP	LS		24,015.000	783,850	32.640	783,850	573,617	0	27,358	0	(8,030)	0	(8,030)	0	11/28/2023	
46625H-10-0	JP MORGAN CHASE & CO			3,241.000	551,294	170.100	551,294	357,265	0	12,745	0	118,576	0	118,576	0	03/28/2023	
478160-10-4	JOHNSON & JOHNSON			1,841.000	288,558	156.740	288,558	298,168	0	8,653	0	(36,654)	0	(36,654)	0	03/24/2021	
482480-10-0	KLA CORPORATION			3,002.000	1,745,063	581.300	1,745,063	236,439	0	16,061	0	613,219	0	613,219	0	12/22/2016	
539830-10-9	LOCKHEED MARTIN			689.000	312,282	453.240	312,282	260,728	0	8,371	0	(22,909)	0	(22,909)	0	07/01/2021	
580135-10-1	McDONALDS			4,319.000	1,280,627	296.510	1,280,627	593,024	0	25,334	0	135,783	0	135,783	0	11/28/2023	
594918-10-4	MICROSOFT CORP			11,740.000	4,414,710	376.040	4,414,710	607,766	0	32,755	0	1,599,223	0	1,599,223	0	05/16/2016	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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
595112-10-3	MICRON TECHNOLOGY INC			12,554.000	1,071,358	85.340	1,071,358	810,320	1,444	3,459	0	261,038	0	261,038	0	11/28/2023	
65339F-10-1	NEXTERA ENERGY INC			16,932.000	1,028,450	60.740	1,028,450	857,613	0	29,023	0	(340,592)	0	(340,592)	0	09/14/2023	
681919-10-6	OMNICOM GROUP			9,304.000	804,889	86.510	804,889	682,405	6,513	23,945	0	47,557	0	47,557	0	08/23/2023	
68389X-10-5	ORACLE CORP			16,874.000	1,779,026	105.430	1,779,026	1,167,567	0	25,648	0	399,745	0	399,745	0	06/24/2022	
704326-10-7	PAYCHEX INC			6,480.000	771,833	119.110	771,833	480,324	0	22,421	0	23,004	0	23,004	0	04/30/2021	
713448-10-8	PEPSICO INC			8,308.000	1,411,031	169.840	1,411,031	836,260	10,510	37,204	0	(82,216)	0	(82,216)	0	11/28/2023	
718172-10-9	PHILIP MORRIS INTERNAT-W/I			3,231.000	303,972	94.080	303,972	287,487	4,200	16,510	0	(23,037)	0	(23,037)	0	03/24/2021	
718546-10-4	PHILLIPS 66			9,876.000	1,314,891	133.140	1,314,891	714,980	0	40,629	0	284,912	0	284,912	0	08/23/2023	
74144T-10-8	T ROWE PRICE GROUP INC			5,466.000	588,634	107.690	588,634	392,853	0	26,674	0	(7,488)	0	(7,488)	0	12/22/2016	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			9,862.000	775,844	78.670	775,844	507,836	0	25,641	0	(51,776)	0	(51,776)	0	07/18/2022	
744320-10-2	PRUDENTIAL FINANCIAL			7,708.000	799,397	103.710	799,397	639,603	0	32,878	0	45,817	0	45,817	0	08/23/2023	
747525-10-3	QUALCOMM			12,813.000	1,853,144	144.630	1,853,144	1,054,390	0	38,050	0	440,242	0	440,242	0	08/23/2023	
74834L-10-0	QUEST DIAGNOSTICS INC			6,933.000	955,922	137.880	955,922	737,642	0	19,343	0	(128,676)	0	(128,676)	0	01/24/2022	
75513E-10-1	RAYTHEON TECH CORP			3,515.000	295,752	84.140	295,752	271,145	0	8,155	0	(58,982)	0	(58,982)	0	03/24/2021	
808513-10-5	SCHWAB CORP			12,983.000	893,230	68.800	893,230	758,878	0	2,054	0	134,352	0	134,352	0	11/15/2023	
828806-10-9	SIMON PROPERTY GRP LP REIT			6,677.000	952,407	142.640	952,407	946,180	0	49,744	0	176,039	10,297	165,742	0	02/21/2023	
83012A-10-9	SIXTH TREET SPECIALITY LENDING			53,679.000	1,159,466	21.600	1,159,466	1,125,097	0	112,726	0	203,980	0	203,980	0	03/29/2021	
844741-10-8	SOUTHWEST AIR			30,261.000	873,938	28.880	873,938	882,108	5,447	5,447	0	(8,170)	151,845	(160,015)	0	08/22/2023	
854502-10-1	STANLEY BLACK & DECKER INC			22,050.000	2,163,105	98.100	2,163,105	2,087,920	0	68,506	0	686,890	221,172	465,718	0	08/23/2023	
855244-10-9	STARBUCKS CORP			17,552.000	1,685,168	96.010	1,685,168	1,163,109	0	37,912	0	(55,991)	0	(55,991)	0	07/18/2022	
863667-10-1	STRYKER CORP			3,196.000	957,074	299.460	957,074	372,884	2,557	9,588	0	175,684	0	175,684	0	09/30/2016	
868157-40-5	SUPERIOR ENERGY SERVICES INC			8,188.000	605,912	74.000	605,912	278,392	0	0	0	90,068	0	90,068	0	05/13/2021	
871829-10-7	SYSCO CORP			16,834.000	1,231,070	73.130	1,231,070	1,252,295	0	28,650	0	(41,281)	0	(41,281)	0	11/27/2023	
87612E-10-6	TARGET CORP			7,349.000	1,046,645	142.420	1,046,645	860,739	0	26,871	0	(34,594)	0	(34,594)	0	11/28/2023	
882508-10-4	TEXAS INSTRUMENTS			8,876.000	1,513,003	170.460	1,513,003	902,934	0	44,558	0	46,510	0	46,510	0	03/24/2021	
88579Y-10-1	3M CO.			8,103.000	885,820	109.320	885,820	986,054	0	48,618	0	(85,892)	0	(85,892)	0	05/28/2021	
89832Q-10-9	TRUIST FINANCIAL CORP			38,230.000	1,411,452	36.920	1,411,452	1,340,272	0	61,366	0	2,581	0	2,581	0	11/28/2023	
902973-30-4	U S BANCORP			41,086.000	1,778,202	43.280	1,778,202	1,641,391	20,132	51,288	0	201,867	0	201,867	0	11/28/2023	
907818-10-8	UNION PACIFIC CORP			3,463.000	850,582	245.620	850,582	614,879	0	18,008	0	133,499	0	133,499	0	11/05/2019	
911312-10-6	UNITED PARCEL SERVICE			4,800.000	754,704	157.230	754,704	504,097	0	31,104	0	(79,728)	0	(79,728)	0	09/30/2016	
918204-10-8	VF CORP			20,689.000	388,953	18.800	388,953	387,298	0	18,260	0	613,893	757,154	(143,261)	0	08/23/2023	
91913Y-10-0	VALERO ENERGY CORP			7,864.000	1,022,320	130.000	1,022,320	529,830	0	29,429	0	23,001	0	23,001	0	08/23/2023	
92343V-10-4	VERIZON COMMUNICATIONS			42,651.000	1,607,943	37.700	1,607,943	1,581,118	0	93,377	0	405,246	446,398	(41,152)	0	11/27/2023	
92826C-83-9	VISA INC			4,839.000	1,259,834	260.350	1,259,834	975,589	0	9,049	0	254,483	0	254,483	0	05/17/2022	
931142-10-3	WAL-MART			3,147.000	496,125	157.650	496,125	414,931	1,794	7,144	0	49,911	0	49,911	0	07/19/2022	
949746-10-1	WELLS FARGO & CO			33,454.000	1,646,606	49.220	1,646,606	1,394,060	0	37,964	0	260,711	0	260,711	0	11/28/2023	
963320-10-6	WHIRLPOOL CORP	LS		3,913.000	476,486	121.770	476,486	476,525	0	25,337	0	148,494	221,771	(73,277)	0	08/23/2023	
988498-10-1	YUM! BRANDS INC			13,477.000	1,760,905	130.660	1,760,905	1,192,096	0	32,032	0	32,044	0	32,044	0	02/21/2023	
98956P-10-2	ZIMMER HOLDINGS INC			8,507.000	1,035,302	121.700	1,035,302	1,076,296	2,042	4,083	0	(40,994)	0	(40,994)	0	03/28/2023	
G5960L-10-3	MDT			24,117.000	1,986,758	82.380	1,986,758	2,047,317	16,641	63,361	0	101,672	0	101,672	0	02/22/2023	
G1151C-10-1	ACCENTURE PLC-CL A		D	2,711.000	951,317	350.910	951,317	784,913	0	7,770	0	166,404	0	166,404	0	11/28/2023	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					157,225,989	XXX	157,225,989	115,871,833	221,540	4,283,626	0	23,569,432	2,239,438	21,329,994	0	XXX	XXX
31337#-10-5	FHLB CINCINNATI	RF		270,115.000	27,011,500	100.000	27,011,500	27,011,500	0	1,905,835	0	0	0	0	0	10/31/2023	
31339*-10-7	FHLB Indianapolis	RF		2,250.000	225,000	100.000	225,000	202,649	0	7,199	0	0	0	0	0	05/03/1999	

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 Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38174*-10-0	Golub Capital Investment Corp BDC 3			640,433.000	9,606,490	15.000	9,606,490	9,600,001	0	1,108,030	0	70,448	0	70,448	0	09/11/2020	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					36,842,990	XXX	36,842,990	36,814,150	0	3,021,064	0	70,448	0	70,448	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					194,068,979	XXX	194,068,979	152,685,983	221,540	7,304,690	0	23,639,880	2,239,438	21,400,442	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	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
50201*-10-2	LLIA, INC			100.000	568,942	5,689.420	568,942	49,791	0	200,000	0	(177,622)	0	(177,622)	0	08/25/2017	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					568,942	XXX	568,942	49,791	0	200,000	0	(177,622)	0	(177,622)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					568,942	XXX	568,942	49,791	0	200,000	0	(177,622)	0	(177,622)	0	XXX	XXX
5989999999 - Total Common Stocks					194,637,921	XXX	194,637,921	152,735,774	221,540	7,504,690	0	23,462,258	2,239,438	21,222,820	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					212,101,655	XXX	212,101,655	170,797,651	360,578	8,490,060	0	24,375,829	3,208,360	21,167,469	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
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2023	Interest Capitalization		2,179	2,179	0
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		12/01/2023	Interest Capitalization		216,699	216,699	0
38378N-LV-3	GNR 2013-191 Z 4.067% 11/16/53		12/01/2023	Interest Capitalization		167,091	167,091	0
38378N-YB-3	GNR 2014-24 KZ 4.080% 01/16/54		12/01/2023	Interest Capitalization		151,430	151,430	0
912810-TF-5	U S TREASURY 2.375% 02/15/42		06/26/2023	BANK of AMERICA SEC		2,310,226	2,945,000	25,504
912810-TL-2	U S TREASURY 4.000% 11/15/52		06/14/2023	BANK of AMERICA SEC		2,777,893	2,730,000	9,199
912810-TS-7	U S TREASURY 3.875% 05/15/43		08/03/2023	MORGAN STANLEY FIXED INC		4,975,594	5,400,000	46,058
912810-TU-2	U S TREASURY 4.375% 08/15/43		10/02/2023	BNP SECURITIES		2,303,037	2,500,000	14,564
91282C-EX-5	US TREASURY NOTES 3.000% 06/30/24		12/28/2023	CITIGROUP GLOBAL MKTS		4,947,087	5,000,000	74,185
91282C-GC-9	US TREASURY NOTES 3.875% 12/31/27		01/11/2023	CABRERA		201,829	200,000	257
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		12/28/2023	MORGAN STANLEY FIXED INC		12,328,913	12,315,000	134,133
91282C-GW-5	US TREASURY NOTES 1.250% 04/15/28		06/26/2023	GOLDMAN SACHS		6,886,444	7,000,000	17,639
91282C-HP-9	US TREASURY NOTES 1.375% 07/15/33		09/07/2023	BNP SECURITIES		5,410,022	5,680,000	11,732
0109999999. Subtotal - Bonds - U.S. Governments						42,678,444	44,307,399	333,271
718286-CX-3	REPUBLIC OF PHILIPPINES SOVEREIGN 5.500% 01/17/48	D	01/10/2023	Various		14,988,000	15,000,000	0
731011-AW-2	REPUBLIC OF POLAND SOVEREIGN 5.500% 04/04/53	D	08/03/2023	JEFFERIES & CO		9,792,500	10,000,000	187,917
77586R-AS-9	ROMANIA SOVEREIGN 7.625% 01/17/53	D	09/06/2023	DEUTSCHE BANK		5,325,000	5,000,000	54,010
0309999999. Subtotal - Bonds - All Other Governments						30,105,500	30,000,000	241,927
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		12/01/2023	Interest Capitalization		256,288	256,288	0
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		12/01/2023	Interest Capitalization		54,303	54,303	0
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.630% 09/01/30		04/05/2023	BARCLAYS		1,000,000	1,000,000	413
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.630% 06/30/28		07/05/2023	BARCLAYS		500,000	500,000	6,722
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.480% 07/01/41		04/18/2023	BARCLAYS		825,000	825,000	2,124
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,635,591	2,635,591	9,259
72304@-AA-8	PINEBRIDGE 10.114% 09/21/32		12/04/2023	Various		8,279,131	8,279,131	0
72304@-AB-6	PINEBRIDGE 12.114% 09/21/32		12/04/2023	Various		3,763,243	3,763,243	0
015271-BB-4	ALEXANDRIA REAL ESTATE 5.150% 04/15/53		02/02/2023	GOLDMAN SACHS		3,980,000	4,000,000	0
02343U-AJ-4	AMCOR FINANCE USA INC 5.625% 05/26/33		06/13/2023	Cantor Fitzgerald Fixed		10,358,250	10,500,000	31,172
02369F-AA-5	AMER AGCREDIT FLCA/PCA STRUCTURED NOTE 3.375% 06/15/36		02/01/2023	SEAPORT GROUP LLC		2,478,750	3,000,000	13,500
035229-CN-1	ANHEUSER-BUSCH COS INC 6.500% 02/01/43		08/03/2023	STIFEL NICHOLAS		2,403,781	2,263,000	2,452
05366D-AA-6	AVIATION CAPITAL GROUP 6.375% 07/15/30		06/12/2023	J P MORGAN SEC		4,943,600	5,000,000	0
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C 3.542% 03/09/44		01/25/2023	BROWNSTONE INV GROUP,LLC		8,418,750	10,000,000	25,584
073096-A#-6	BAYPORT POLYMERS LLC PRIVATE PLACEMENT 5.050% 02/15/33		02/08/2023	PRIVATE PLACEMENT		30,000,000	30,000,000	0
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		05/15/2023	BARCLAYS		271,395	326,000	3,355
11135E-AA-2	BROADSTONE NET LEASE INC-A 2.600% 09/15/31		12/20/2023	SUSQUEHANNA		3,698,840	4,804,000	33,655
115637-AL-4	BROWN-FORMAN CORP -CL B 3.750% 01/15/43		08/14/2023	STIFEL NICHOLAS		1,557,960	2,000,000	6,458
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		11/07/2023	Various		156,189	193,000	1,228
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31		11/15/2023	JEFFERIES & CO		157,018	192,000	2,403
12513G-BJ-7	CDW LLC/CDW FINANCE 3.569% 12/01/31		12/19/2023	Various		17,231,000	20,000,000	165,562
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		05/01/2023	Interest Capitalization		0	0	0
14338H-AA-4	CARMEL VALLEY SR LIVING 5.460% 09/01/61		04/28/2023	STERN		500,000	500,000	0
14448C-BA-1	CARRIER GLOBAL CORP 6.200% 03/15/54		11/15/2023	J P MORGAN SEC		2,995,050	3,000,000	0
15189W-AR-1	CENTERPOINT CENTERPOINT ENERGY RES 6.100% 12/01/35		07/28/2023	Tax Free Exchange		9,625,361	7,500,000	102,938
17888H-AA-1	CIVITAS RESOURCES INC 8.375% 07/01/28		07/13/2023	CITIGROUP GLOBAL MKTS		303,400	296,000	1,240
209111-GG-2	CONSOLIDATED EDISON OF NY 5.900% 11/15/53		11/20/2023	MIZUHO SECURITIES USA INC		1,981,700	2,000,000	0
219350-BQ-7	CORNING INC 5.450% 11/15/79		08/17/2023	SEAPORT GROUP LLC		6,894,720	8,000,000	116,267
225310-AQ-4	CREDIT ACCEPTANC 9.250% 12/15/28		12/05/2023	WELLS FARGO		172,000	172,000	0
25731V-AB-0	DOMINION ENERGY SOUTH 6.250% 10/15/53		10/04/2023	US BANCORP		6,960,380	7,000,000	0
26439X-AH-6	DUKE ENERGY 6.450% 11/03/36		02/14/2023	MORGAN STANLEY FIXED INC		6,296,714	6,045,000	111,555
26884T-AX-0	ERAC USA FINANCE LLC 5.400% 05/01/53		04/26/2023	J P MORGAN SEC		14,925,000	15,000,000	0
29278N-AM-5	ENERGY TRANSFER PARTNERS 5.875% 01/15/24		08/22/2023	GOLDMAN SACHS		1,398,768	1,400,000	8,910
30040W-AS-7	EVERSOURCE ENERGY 4.200% 06/27/24		11/17/2023	MITSUBISHI UFJ SECURITIES		2,176,460	2,200,000	36,960
302491-AV-7	FMC CORP 4.500% 10/01/49		08/24/2023	J P MORGAN SEC		7,383,500	10,000,000	183,750
316773-CX-6	FIFTH THIRD BANCORP 3.650% 01/25/24		03/02/2023	TD SECURITIES		1,278,940	1,300,000	5,404
346232-AF-8	FORESTAR GROUP INC 3.850% 05/15/26		04/20/2023	WELLS FARGO		252,395	275,000	4,676

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
349631-AN-1	FORTUNE BRANDS 5.875% 01/15/36		01/27/2023	SEAPORT GROUP LLC		5,230,550	5,000,000	13,056
34964C-AG-1	FORTUNE BRANDS HOME & SECURI 4.500% 03/25/52		04/14/2023	WELLS FARGO		3,818,711	4,975,000	14,303
34964C-AH-9	FORTUNE BRANDS HOME & SECURI 5.875% 06/01/33		06/06/2023	J P MORGAN SEC		6,988,730	7,000,000	0
35087M-AA-1	412 MADISON LLC 5.460% 06/01/62		04/28/2023	STERN		1,500,000	1,500,000	0
350930-AA-1	FOUNDRY JV HOLDCO LLC 5.875% 01/25/34		05/10/2023	SEAPORT GROUP LLC		1,983,480	2,000,000	0
35137L-AG-0	FOX CORP 4.030% 01/25/24		10/12/2023	BARCLAYS		795,136	800,000	7,254
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		12/20/2023	Various		5,250,000	5,250,000	0
36257E-AJ-2	GS Mortgage-Back2019SL1 ities 2019-SL1 B1 3.994% 01/25/59		08/01/2023	PERFORMANCE TRUST CAPITAL		6,860,068	8,047,000	1,796
36267T-AG-3	GS Mortgage-Back2023PJ1 ities 2023-PJ1 A4 3.500% 02/25/53		01/24/2023	GOLDMAN SACHS		5,396,250	6,000,000	17,500
364760-AP-3	GAP INC 3.625% 10/01/29		09/13/2023	BNP SECURITIES		283,815	371,000	6,127
37045X-CR-5	GENERAL MOTORS FINL CO 5.100% 01/17/24		12/14/2023	TD SECURITIES		1,198,992	1,200,000	25,670
37185L-AP-7	GENESIS ENERGY 8.250% 01/15/29		11/30/2023	BANK of AMERICA SEC		36,616	37,000	0
38141G-A5-3	GOLDMAN SACHS GROUP INC 6.561% 10/24/34		10/18/2023	GOLDMAN SACHS		574,000	574,000	0
38869P-AN-4	GRAPHIC PACKAGING INTL 0.821% 04/15/24		12/12/2023	MESIROW FINANCIAL		427,070	435,000	585
40390M-AA-3	2021LULU 2021-LULU A 6.629% 10/15/36		12/21/2023	BMO CAPITAL MARKETS CORP		768,000	800,000	1,620
40435R-QG-9	HSBC BANK USA NA 5.840% 01/19/24		01/20/2023	WELLS FARGO		4,600,000	4,600,000	0
42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25		09/13/2023	BANK of AMERICA SEC		321,475	334,000	1,023
45258L-AA-5	IMOLA MERGER CORP 4.750% 05/15/29		09/13/2023	JEFFERIES & CO		285,774	324,000	5,130
46651A-BD-3	JP Morgan Mortga2019LTV2 2019-LTV2 B4 4.636% 12/25/49		01/10/2023	INTL FCSTONE FINANCIAL INC		6,125,169	6,662,885	9,570
49327M-3H-5	KEY BANK NA 5.000% 01/26/33		01/23/2023	KEY BANC-MCDONALD		4,975,900	5,000,000	0
49427R-AP-7	KILROY REALTY LP 3.050% 02/15/30		04/03/2023	J P MORGAN SEC		253,080	342,000	1,449
55903V-BE-2	MAGALLANES INC 5.141% 03/15/52		04/28/2023	Tax Free Exchange		5,449,365	5,407,000	33,202
577081-AW-2	MATTEL INC 5.450% 11/01/41		12/20/2023	Various		6,142,066	6,897,000	59,822
58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15 3.000% 04/25/52		12/21/2023	J P MORGAN SEC		750,127	901,391	1,878
58769J-AH-0	MERCEDES-BENZ FIN NA 5.950% 08/01/25		07/31/2023	CITIGROUP GLOBAL MKTS		2,200,000	2,200,000	0
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		10/25/2023	SUMRIDGE PARTNERS		480,725	574,000	741
594918-CK-8	MICROSOFT CORP 4.500% 06/15/47		11/06/2023	Tax Free Exchange		8,375,034	8,431,000	148,596
595112-CB-7	MICRON TECHNOLOGY INC 5.875% 09/15/33		04/18/2023	CITIGROUP GLOBAL MKTS		8,479,345	8,500,000	12,484
59833C-AC-6	MIDWEST CONNECTOR CAPIT 4.625% 04/01/29		09/18/2023	Various		775,195	841,000	16,812
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		05/09/2023	MIZUHO SECURITIES USA INC		23,915	22,000	693
63111X-AL-5	NASDAQ INC 6.100% 06/28/63		07/07/2023	MARKET AXESS		1,978,080	2,000,000	4,406
637417-AP-1	NATL RETAIL PROP 3.100% 04/15/50		07/20/2023	Cantor Fitzgerald Fixed		2,518,304	4,005,000	34,143
64953B-BC-1	NEW YORK LIFE GLOBAL 6.080% 06/13/25		06/15/2023	J P MORGAN SEC		3,500,000	3,500,000	0
677050-AT-3	OGLETHORPE POWER CORP 6.200% 12/01/53		11/28/2023	MITSUBISHI UFJ SECURITIES		4,926,400	5,000,000	0
680223-AL-8	OLD REPUBLIC INTL CORP 3.850% 06/11/51		06/16/2023	J P MORGAN SEC		4,314,630	6,085,000	6,508
680657-AA-1	OLGA TENEDIOS IRR TRUST 5.450% 05/01/73		05/04/2023	STERN		1,015,000	1,015,000	0
682695-AA-9	ONEMAIN FINANCE CORP 9.000% 01/15/29		09/13/2023	UBS WARBURG		287,138	285,000	5,914
68389X-CK-9	ORACLE CORP 6.900% 11/09/52		08/17/2023	J P MORGAN SEC		5,279,600	5,000,000	97,750
69349A-AA-0	PNC CAPITAL TRUST C 6.209% 06/01/28		01/17/2023	J P MORGAN SEC		42,233	45,000	327
69354N-AC-0	PRA GROUP INC 7.375% 09/01/25		08/08/2023	SUNTRUST		265,095	274,000	8,925
69410T-AA-3	PACEWell 8 Trust20231 2023-1 A 5.500% 02/10/62		03/31/2023	SUNTRUST		4,785,053	5,000,000	0
6944PL-2T-5	PACIFIC LIFE GF II 6.240% 06/16/25		06/08/2023	J P MORGAN SEC		3,500,000	3,500,000	0
70932M-AD-9	PENNYMAC FIN SVCS INC 7.875% 12/15/29		12/06/2023	GOLDMAN SACHS		187,879	189,000	0
718172-DB-2	PHILIP MORRIS INTERNAT-W/I 5.375% 02/15/33		05/03/2023	Various		682,122	664,000	6,405
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		06/28/2023	Various		1,696,332	1,696,332	0
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		07/24/2023	HILLTOP SECURITIES INC.		976,797	957,166	12,025
74170*-BZ-1	PRIME PTY FD PRIVATE PLACEMENT 5.690% 03/15/35		03/10/2023	PRIVATE PLACEMENT		6,000,000	6,000,000	0
74170*-CA-5	PRIME PTY FD PRIVATE PLACEMENT 5.790% 03/15/38		03/10/2023	PRIVATE PLACEMENT		6,000,000	6,000,000	0
74333W-AL-6	Progress ResidenmSFR10 st 2021-SFR10 E2 3.666% 12/17/40		06/01/2023	Interest Capitalization		5,493	5,493	0
74340*-BM-5	PLD FUND PP PRIVATE PLACEMENT 5.760% 09/21/33		09/18/2023	PRIVATE PLACEMENT		10,000,000	10,000,000	0
74340*-BN-3	PLD FUND PP PRIVATE PLACEMENT 5.910% 09/21/38		09/18/2023	PRIVATE PLACEMENT		10,000,000	10,000,000	0
75513E-CX-7	RAYTHEON TECH CORP 6.400% 03/15/54		11/06/2023	CITIGROUP GLOBAL MKTS		1,992,500	2,000,000	0
78016E-ZV-2	ROYAL BANK OF CANADA 5.710% 07/29/24		02/03/2023	RBC/DAIN		2,496,200	2,500,000	2,609
785592-AZ-9	SABINE PASS LIQUEFACTION 5.900% 09/15/37		08/22/2023	Tax Free Exchange		9,984,708	10,000,000	267,139
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		09/29/2023	TD SECURITIES		520,041	530,000	624

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
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		12/01/2023	Interest Capitalization		47,003	47,003	0
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		06/14/2023	Taxable Exchange		1,468,023	2,314,800	0
82568N-AE-1	SHUTTERFLY FINANCE LLC 9.750% 10/01/27		06/14/2023	PRIVATE PLACEMENT		280,630	280,630	0
82873M-AA-1	SIMMONS FOOD INC/SIMMONS 4.625% 03/01/29		11/15/2023	Various		378,985	452,000	3,604
835495-AJ-1	SONOCO PRODUCTS 5.750% 11/01/40		06/14/2023	SUNTRUST		2,980,560	3,000,000	21,563
844030-AA-4	SOUTHERN UNION CO 7.600% 02/01/24		10/10/2023	STIFEL NICHOLAS		501,530	500,000	7,494
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		03/16/2023	STIFEL NICHOLAS		277,125	300,000	5,647
862121-AD-2	STORE CAPITAL CORP 2.700% 12/01/31		04/05/2023	MORGAN STANLEY FIXED INC		276,730	378,000	3,657
87303*-AA-9	THL Credit 5.000% 12/03/24		12/29/2023	PRIVATE PLACEMENT		1,376,923	1,376,923	0
88033G-DB-3	TENET HEALTHCARE 5.125% 11/01/27		01/20/2023	Tax Free Exchange		644,000	644,000	7,243
88579Y-AZ-4	3M CO. 3.625% 10/15/47		07/06/2023	WELLS FARGO		3,800,050	5,000,000	42,795
891092-AE-8	TORO CO 6.625% 05/01/37		01/18/2023	MESIROW FINANCIAL		18,135,477	16,503,000	239,924
92539N-AA-4	Verus Securitiza20227 st 2022-7 A1 5.152% 07/25/67		03/29/2023	INTL FCSTONE FINANCIAL INC		10,227,994	10,377,166	44,553
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		05/02/2023	WELLS FARGO		575,469	708,000	7,009
98421M-AA-4	XEROX HOLDINGS CORP 5.000% 08/15/25		02/10/2023	SUMRIDGE PARTNERS		278,980	296,000	7,359
AUDAXI-I*-1	Audax Direct Lending Solutions 8.000% 01/01/32		12/28/2023	PRIVATE PLACEMENT		11,948,385	11,948,385	0
06367D-3U-7	BANK OF MONTREAL CHICAGO 5.880% 01/12/24	A	01/12/2023	BANK of AMERICA SEC		3,200,000	3,200,000	427
07317Q-AJ-4	BAYTEX ENERGY CORP 8.500% 04/30/30	A	04/20/2023	Various		284,023	287,000	0
380355-AH-0	GOEASY LTD 9.250% 12/01/28	A	11/13/2023	RBC/DAIN		225,000	225,000	0
683715-AD-8	OPEN TEXT CORP 3.875% 12/01/29	A	07/13/2023	BARCLAYS		249,865	295,000	1,461
000000-00-0	SUZANO INTL FINANCE 4.000% 01/14/25	D	09/01/2023	Tax Free Exchange		3,986,765	4,000,000	0
000000-00-0	REPUBLIC OF PARAGUAY SOVEREIGN 6.100% 08/11/44	D	08/22/2023	MORGAN STANLEY FIXED INC		4,562,500	5,000,000	11,014
00037V-AA-6	AB BSL CLO 4 Ltd20234A 2023-4A A 7.416% 04/20/36	D	10/03/2023	BANK of AMERICA SEC		9,368,700	9,350,000	317,995
00973R-AM-5	AKER BP ASA 6.000% 06/13/33	D	06/07/2023	Various		5,490,829	5,492,000	0
017154-AL-9	ALLPK 2019-1A AR 6.698% 01/20/35	D	05/23/2023	BANK of AMERICA SEC		16,612,400	17,000,000	104,926
03665Y-AE-5	ANTR 2019-2A B 8.274% 01/23/32	D	08/16/2023	DEUTSCHE BANK		744,844	750,000	4,275
05565E-CD-5	BMW US Capital LLC 6.000% 08/11/25	C	08/08/2023	BANK of AMERICA SEC		2,500,000	2,500,000	0
05581K-AB-7	BNP PARIBAS 3.800% 01/10/24	D	06/27/2023	HONG KONG SHANGHAI BK		988,470	1,000,000	17,839
05635J-AC-4	BACARDI LTD 5.900% 06/15/43	D	06/06/2023	BNP SECURITIES		11,956,920	12,000,000	0
06759M-AL-5	Babson CLO Ltd 20161A 2016-1A CR 7.774% 07/23/30	D	09/19/2023	ROBERT W. BAIRD		1,041,495	1,050,000	13,263
10554N-AB-4	BRASKEM IDESA SAPI 6.990% 02/20/32	D	05/23/2023	JEFFERIES & CO		231,198	339,000	6,253
10554T-AG-0	BRASKEM NETHERLANDS 7.250% 02/13/33	D	09/08/2023	MORGAN STANLEY FIXED INC		323,701	353,000	2,062
13876R-AG-9	Canyon Capital C20203A 2020-3A C 8.155% 01/15/34	D	08/09/2023	MITSUBISHI UFJ SECURITIES		994,000	1,000,000	5,604
17186H-AG-7	CIMPRESS NV 7.000% 06/15/26	D	02/01/2023	Tax Free Exchange		4,146,589	4,103,000	36,699
21987B-BH-0	CODELCO INC 6.300% 09/08/53	D	09/05/2023	BNP SECURITIES		2,987,580	3,000,000	0
279158-AS-8	ECOPET 8.875% 01/13/33	D	01/10/2023	J P MORGAN SEC		9,918,700	10,000,000	0
279158-AT-6	ECOPET 8.625% 01/19/29	D	06/28/2023	SMBC NIKKO		309,978	310,000	0
28504D-AD-5	ELECTRICITE DE FRANCE SA 6.900% 05/23/53	D	05/17/2023	BANK of AMERICA SEC		9,932,300	10,000,000	0
39541E-AC-7	GREENSAIF PIPELINES BIDC 6.510% 02/23/42	D	02/09/2023	BNP SECURITIES		10,000,000	10,000,000	0
404280-AP-4	HSBC HOLDINGS PLC-SPONS 4.250% 03/14/24	D	09/21/2023	TD SECURITIES		991,190	1,000,000	1,299
456472-AC-3	INDUSTRIAS PENOLES SAB D 5.650% 09/12/49	D	01/27/2023	J P MORGAN SEC		2,928,750	3,000,000	64,975
456472-AD-1	INDUSTRIAS PENOLES SAB D 4.750% 08/06/50	D	01/19/2023	Various		5,565,625	6,500,000	143,226
46590X-AQ-9	JBS USA FOOD FINANCE 4.375% 02/02/52	D	08/22/2023	Tax Free Exchange		3,011,119	3,000,000	7,292
46590X-AX-4	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/24/2023	Tax Free Exchange		567,615	552,000	8,272
46653K-AC-2	JAB HOLDINGS BV 4.500% 04/08/52	D	01/25/2023	CITIGROUP GLOBAL MKTS		3,756,400	5,000,000	68,125
54054P-AA-4	Logan CLO III Lt20221A 2022-1A A 6.952% 04/21/35	D	05/24/2023	ROBERT W. BAIRD		29,635,500	30,000,000	192,369
55300R-AA-9	MGMCHI 5.375% 05/15/24	D	05/10/2023	Various		270,575	274,000	7,151
55819Y-AE-0	Madison Park Fun201726A 2017-26A CR 7.702% 07/29/30	D	09/11/2023	WELLS FARGO		1,041,075	1,050,000	9,857
606822-DC-5	MITSUBISHI UFJ FINL-SPON ADR 5.406% 04/19/34	D	04/11/2023	MITSUBISHI UFJ SECURITIES		5,000,000	5,000,000	0
60687Y-DB-2	MIZUHO FINANCIAL GROUP 5.748% 07/06/34	D	06/29/2023	MIZUHO SECURITIES USA INC		5,000,000	5,000,000	0
67078A-AF-0	NVENT FINANCE SARL 5.650% 05/15/33	D	04/24/2023	J P MORGAN SEC		6,980,190	7,000,000	0
716973-AH-5	PFIZER INVESTMENT ENTER 5.340% 05/19/63	D	05/16/2023	CITIGROUP GLOBAL MKTS		4,902,850	5,000,000	0
86565F-YF-3	SUMITOMO MITSUI BANK NY 5.880% 01/18/24	D	01/18/2023	BANK of AMERICA SEC		2,400,000	2,400,000	0
902613-AV-0	UBS GROUP AG 5.959% 01/12/34	D	01/03/2023	UBS WARBURG		10,000,000	10,000,000	0
92537V-AA-8	TK ELEVATOR HOLDCO GMBH 7.625% 07/15/28	D	02/08/2023	BARCLAYS		378,120	411,000	2,176
G4701H-AB-5	IHS HOLDING LTD 5.625% 11/29/26	D	07/27/2023	GOLDMAN SACHS		306,425	350,000	3,336
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						570,133,643	591,201,548	3,103,899
21869M-AA-5	CORESTATES CAPTL III 6.211% 02/15/27		02/02/2023	SEAPORT GROUP LLC		298,778	315,000	3,759
302570-AW-6	NEXTERA ENERGY 7.724% 10/01/66		01/24/2023	IMPERIAL CAPITAL LLC		6,164,764	7,258,000	31,631
302570-AX-4	NEXTERA ENERGY 7.771% 06/15/67		01/24/2023	IMPERIAL CAPITAL LLC		540,225	630,000	5,067
637432-PB-5	NATIONAL RURAL UTILITY 7.125% 09/15/53		05/17/2023	RBC/DAIN		10,000,000	10,000,000	0

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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
69352P-AC-7	PPL CAPITAL FUNDING 8.257% 03/30/67		01/25/2023	MORGAN STANLEY FIXED INC		1,997,600	2,270,000	13,056
726503-AE-5	PLAINS ALL AMER PIPELINE LP 9.751% Perpet.		03/08/2023	MORGAN STANLEY FIXED INC		339,405	363,000	2,081
151290-CA-9	CEMEX SAB-SPONS ADR 5.125% 10/24/28	D	03/20/2023	GOLDMAN SACHS		486,668	561,000	1,118
1309999999. Subtotal - Bonds - Hybrid Securities						19,827,440	21,397,000	56,712
2509999997. Total - Bonds - Part 3						665,380,618	689,541,538	3,745,068
2509999998. Total - Bonds - Part 5						128,097,011	129,983,779	533,740
2509999999. Total - Bonds						793,477,629	819,525,317	4,278,808
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
00206R-10-2	AT&T INC		09/14/2023	S. G. COWEN SECURITIES CORP.	13,743.000	207,191		0
009158-10-6	APD		11/28/2023	Various	703.000	192,754		0
015271-10-9	ALEXANDRIA REAL ESTATE REIT		11/15/2023	Various	5,731.000	670,765		0
03027X-10-0	AMERICAN TOWER CORP REIT		11/28/2023	Various	2,342.000	434,258		0
060505-10-4	BANK OF AMERICA CORP		11/28/2023	Various	8,051.000	256,131		0
09247X-10-1	BLACKROCK INC		02/22/2023	Various	175.000	121,547		0
126650-10-0	CVS CORP		06/26/2023	S. G. COWEN SECURITIES CORP.	4,561.000	319,419		0
149123-10-1	CATERPILLAR INC		08/23/2023	S. G. COWEN SECURITIES CORP.	366.000	99,808		0
166764-10-0	CHEVRON CORPORATION		03/28/2023	S. G. COWEN SECURITIES CORP.	365.000	57,851		0
17275R-10-2	CISCO SYSTEMS INC		02/22/2023	S. G. COWEN SECURITIES CORP.	1,482.000	73,137		0
20030N-10-1	COMCAST CORP CL A		02/21/2023	Morgan Stanley	3,258.000	124,406		0
225655-10-9	CRESCENT CAPITAL BDC INC COMMON		05/12/2023	Taxable Exchange	16,014.000	198,905		0
26441C-20-4	DUKE ENERGY		11/28/2023	Various	3,385.000	313,918		0
26614N-10-2	DUPONT DE NEMOURS INC		02/22/2023	S. G. COWEN SECURITIES CORP.	1,214.000	88,577		0
29364G-10-3	Entergy Corp		08/28/2023	Various	12,816.000	1,338,655		0
30231G-10-2	EXXON MOBIL CORP		11/28/2023	Various	1,828.000	195,467		0
316773-10-0	FIFTH THIRD BANCORP		03/13/2023	S. G. COWEN SECURITIES CORP.	178,332.000	4,318,274		0
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON		02/07/2023	Keefe Bruyette & Woods Eq	3,661.000	235,956		0
38141G-10-4	GOLDMAN SACHS GROUP INC		02/21/2023	Morgan Stanley	322.000	116,534		0
437076-10-2	HOME DEPOT		08/23/2023	GOLDMAN SACHS	456.000	148,572		0
458140-10-0	INTEL CORPORATION		03/28/2023	S. G. COWEN SECURITIES CORP.	2,223.000	64,295		0
459200-10-1	IBM		03/28/2023	S. G. COWEN SECURITIES CORP.	348.000	45,012		0
459506-10-1	Fragrances Inc COMMON		11/28/2023	Various	16,281.000	1,309,022		0
460690-10-0	INTERPUBLIC GROUP		11/28/2023	VIRTU FINANCIAL	2,603.000	78,646		0
46625H-10-0	JP MORGAN CHASE & CO		03/28/2023	S. G. COWEN SECURITIES CORP.	381.000	49,192		0
580135-10-1	McDONALDS		11/28/2023	VIRTU FINANCIAL	345.000	97,575		0
595112-10-3	MICRON TECHNOLOGY INC		11/28/2023	Various	12,554.000	810,320		0
65339F-10-1	NEXTERA ENERGY INC		09/14/2023	Various	3,473.000	243,869		0
681919-10-6	OMNICOM GROUP		08/23/2023	S. G. COWEN SECURITIES CORP.	1,003.000	80,220		0
713448-10-8	PEPSICO INC		11/28/2023	Various	939.000	161,963		0
718546-10-4	PHILLIPS 66		08/23/2023	GOLDMAN SACHS	1,113.000	124,435		0
744320-10-2	PRUDENTIAL FINANCIAL		08/23/2023	GOLDMAN SACHS	1,510.000	137,126		0
747525-10-3	QUALCOMM		08/23/2023	Various	1,491.000	168,161		0
808513-10-5	SCHWAB CORP		11/15/2023	Various	12,983.000	758,878		0
828806-10-9	SIMON PROPERTY GRP LP REIT		02/21/2023	Morgan Stanley	584.000	70,860		0
844741-10-8	SOUTHWEST AIR		08/22/2023	Various	30,261.000	1,033,953		0
854502-10-1	STANLEY BLACK & DECKER INC		08/23/2023	Various	3,902.000	334,110		0
871829-10-7	SYSCO CORP		11/27/2023	S. G. COWEN SECURITIES CORP.	2,702.000	191,960		0
87612E-10-6	TARGET CORP		11/28/2023	Various	1,849.000	261,518		0
89832Q-10-9	TRUIST FINANCIAL CORP		11/28/2023	Various	21,361.000	682,997		0
902973-30-4	U S BANCORP		11/28/2023	Various	32,420.000	1,198,411		0
918204-10-8	VF CORP		08/23/2023	Various	5,514.000	113,232		0
91913Y-10-0	VALERO ENERGY CORP		08/23/2023	GOLDMAN SACHS	868.000	111,807		0
92343V-10-4	VERIZON COMMUNICATIONS		11/27/2023	Various	10,041.000	364,261		0
949746-10-1	WELLS FARGO & CO		11/28/2023	Various	4,956.000	209,212		0

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963320-10-6	WHIRLPOOL CORP		08/23/2023	GOLDMAN SACHS	587.000	79,267		0
988498-10-1	YUM! BRANDS INC		02/21/2023	Morgan Stanley	963.000	126,068		0
98956P-10-2	ZIMMER HOLDINGS INC		03/28/2023	S. G. COWEN SECURITIES CORP.	8,507.000	1,076,296		0
G5960L-10-3	MDT		02/22/2023	GOLDMAN SACHS	1,434.000	122,164		0
G1151C-10-1	ACCENTURE PLC-CL A	D	11/28/2023	Various	2,711.000	784,913		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						20,401,868	XXX	0
31337#-10-5	FHLB CINCINNATI		10/31/2023	PRIVATE PLACEMENT	36,569.000	3,656,900		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,656,900	XXX	0
5989999997. Total - Common Stocks - Part 3						24,058,768	XXX	0
5989999998. Total - Common Stocks - Part 5						629,042	XXX	0
5989999999. Total - Common Stocks						24,687,810	XXX	0
5999999999. Total - Preferred and Common Stocks						24,687,810	XXX	0
6009999999 - Totals						818,165,439	XXX	4,278,808

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 11	12	13	14	15	16	17	18	19	20	21
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
36180W-SW-6	GN GN AE4133 2.750% 09/15/30		12/01/2023	Paydown		320,976	320,976	306,557	314,315	0	6,661	0	6,661	0	320,976	0	0	0	6,037	09/15/2030
38378B-RJ-0	GNR 2012-35 B 4.210% 11/16/43		07/01/2023	Paydown		19,039	19,039	19,633	19,411	0	(372)	0	(372)	0	19,039	0	0	0	446	11/16/2043
38378N-F3-2	GNR 2014-50 C 3.400% 02/16/47		12/01/2023	Paydown		102,832	102,832	97,265	101,946	0	886	0	886	0	102,832	0	0	0	1,906	02/16/2047
38379U-NF-9	GNR 2016-45 IO 0.650% 02/16/58		12/01/2023	Paydown		0	0	3,543	2,452	0	(2,452)	0	(2,452)	0	0	0	0	0	185	02/16/2058
690353-4D-6	DFC AGENCY DEBENTURES 5.600% 01/20/35		10/20/2023	Redemption 100.0000		190,400	190,400	190,400	190,400	0	0	0	0	0	190,400	0	0	0	5,663	01/20/2035
690353-5A-1	DFC AGENCY DEBENTURES 5.570% 05/15/24		11/15/2023	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	14,934	05/15/2024
690353-C9-6	DFC 5.570% 01/15/30		10/16/2023	Redemption 100.0000		445,283	445,283	445,283	445,283	0	0	0	0	0	445,283	0	0	0	44,597	01/15/2030
90376P-AB-7	INT DEV FIN CORP 5.600% 04/20/35		10/20/2023	Redemption 100.0000		126,090	126,090	126,090	126,090	0	0	0	0	0	126,090	0	0	0	3,749	04/20/2035
90376P-EH-0	INT DEV FIN CORP AGENCY DEBENTURES 5.240% 07/05/38		04/01/2023	JANNEY MONTGOMERY SCOTT NINC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/05/2038
90376P-EH-0	INT DEV FIN CORP AGENCY DEBENTURES 5.240% 07/05/38		04/05/2023	Call 97.0000		64,020	66,000	66,000	66,000	0	0	0	0	0	66,000	0	0	0	65,875	07/05/2038
90376P-EH-0	INT DEV FIN CORP AGENCY DEBENTURES 5.240% 07/05/38		04/01/2023	Redemption 100.0000		(66,000)	(66,000)	(66,000)	(66,000)	0	0	0	0	0	(66,000)	0	0	0	(1,108)	07/05/2038
912810-SQ-2	U S TREASURY 1.125% 08/15/40		08/07/2023	CITADEL SECURITIES LLC		610,855	1,000,000	861,098	870,195	0	3,733	0	3,733	0	873,929	0	(263,073)	(263,073)	11,032	08/15/2040
912810-TE-8	U S TREASURY 0.125% 02/15/52		01/09/2023	CITIGROUP GLOBAL MKTS		900,885	1,215,000	908,955	909,381	(43)	266	0	223	0	909,605	0	(8,720)	(8,720)	654	02/15/2052
912810-TF-5	U S TREASURY 2.375% 02/15/42		12/05/2023	GOLDMAN SACHS		997,948	1,360,000	1,179,588	1,183,701	0	6,255	0	6,255	0	1,189,957	0	(192,009)	(192,009)	42,218	02/15/2042
912828-P3-8	U S TREASURY 1.750% 01/31/23		01/31/2023	Maturity		200,000	200,000	202,156	200,025	0	(25)	0	(25)	0	200,000	0	0	0	0	01/31/2023
91282C-CF-6	US TREASURY 0.750% 05/31/26		06/26/2023	Various		9,921,877	11,000,000	10,689,217	10,751,057	0	33,997	0	33,997	0	10,785,054	0	(863,177)	(863,177)	46,537	05/31/2026
91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		06/13/2023	Various		10,756,527	11,115,000	10,777,690	10,784,031	0	71,131	0	71,131	0	10,855,161	0	(98,635)	(98,635)	14,622	11/30/2023
91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32		06/26/2023	GOLDMAN SACHS		5,226,226	5,675,000	5,411,401	5,417,998	0	10,846	0	10,846	0	5,428,845	0	(202,618)	(202,618)	132,449	08/15/2032
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		09/20/2023	BMO CAPITAL MARKETS CORP		132,110	135,000	133,281	0	0	166	0	166	0	133,447	0	(1,337)	(1,337)	3,012	02/29/2028
91282C-GW-5	US TREASURY NOTES 1.250% 04/15/28		12/27/2023	GOLDMAN SACHS		4,305,951	4,300,000	4,230,244	0	0	11,641	0	11,641	0	4,241,885	0	64,066	64,066	38,591	04/15/2028
91282C-HP-9	US TREASURY NOTES 1.375% 07/15/33		10/05/2023	GOLDMAN SACHS		2,080,656	2,270,000	2,162,104	0	0	754	0	754	0	2,162,858	0	(82,202)	(82,202)	7,091	07/15/2033
0109999999. Subtotal - Bonds - U.S. Governments						36,735,675	39,874,620	38,144,505	31,716,285	(43)	143,487	0	143,444	0	38,385,361	0	(1,647,705)	(1,647,705)	438,490	XXX
168863-DS-4	REPUBLIC OF CHILE SOVEREIGN 3.100% 05/07/41	D	03/10/2023	MORGAN STANLEY FIXED INC		209,869	287,000	276,582	277,047	0	80	0	80	0	277,127	0	(67,259)	(67,259)	3,139	05/07/2041
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250% 04/22/32	D	06/29/2023	JEFFERIES & CO		184,125	250,000	241,688	242,737	0	335	0	335	0	243,071	0	(58,946)	(58,946)	5,665	04/22/2032
25714P-EF-1	DOMINICAN REPUBLIC SOVEREIGN 4.875% 09/23/32	D	11/21/2023	BARCLAYS		421,500	500,000	511,250	509,857	0	(736)	0	(736)	0	509,121	0	(87,621)	(87,621)	28,505	09/23/2032
27927I-AE-3	REPUBLIC OF ECUADOR SOVEREIGN 6.000% 07/31/30	D	05/19/2023	JEFFERIES & CO		76,960	160,000	137,840	142,362	0	1,333	0	1,333	0	143,696	0	(66,736)	(66,736)	7,075	07/31/2030
27927I-AF-0	REPUBLIC OF ECUADOR SOVEREIGN 3.500% 07/31/35	D	05/17/2023	MORGAN STANLEY FIXED INC		120,750	345,000	250,556	273,902	0	5,827	0	5,827	0	279,729	0	(158,979)	(158,979)	7,011	07/31/2035
65412J-AB-9	REPUBLIC OF NIGERIA SOVEREIGN 7.625% 11/28/47	D	08/07/2023	ABSA BANK LTD		211,700	290,000	275,790	276,006	0	91	0	91	0	276,097	0	(64,397)	(64,397)	15,417	11/28/2047
0309999999. Subtotal - Bonds - All Other Governments						1,224,904	1,832,000	1,693,706	1,721,911	0	6,930	0	6,930	0	1,728,841	0	(503,938)	(503,938)	66,812	XXX
13063C-XP-0	CALIFORNIA ST 3.875% 12/01/30		04/04/2023	FMS Bonds		1,008,780	1,020,000	1,020,000	1,020,000	0	0	0	0	0	1,020,000	0	(11,220)	(11,220)	13,724	12/01/2030
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,008,780	1,020,000	1,020,000	1,020,000	0	0	0	0	0	1,020,000	0	(11,220)	(11,220)	13,724	XXX
13033D-AH-8	CAHFA 2021-3 X CAHFA 2021-2 0.843% 03/25/35		11/01/2023	Paydown		0	0	51,752	46,876	0	(46,876)	0	(46,876)	0	0	0	0	0	3,281	03/25/2035
13080S-ZB-3	CALIFORNIA STWD CMNTYS DEV AUT NURSING HOME 2.050% 08/01/30		08/01/2023	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	9,225	08/01/2030
23981M-AH-9	DAYTON-MONT CO PORT AUTH 4.050% 11/15/32		07/14/2023	Redemption 100.0000		2,820,000	2,820,000	2,820,000	2,820,000	0	0	0	0	0	2,820,000	0	0	0	75,093	11/15/2032
299620-EB-6	EVANSVILLE-VANDERBURGH IND SCH EDUCATION 5.550% 07/15/23		07/01/2023	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	55,639	07/15/2023
30316K-AE-1	FRESB 2020-SB78 X1 1.138% 06/25/40		12/01/2023	Paydown		0	0	39,882	30,979	0	(30,979)	0	(30,979)	0	0	0	0	0	2,314	06/25/2040

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
30711X-QW-7	CAS 2017-C06 1B1 9.602% 02/25/30		10/18/2023	Call 109.1250		545,625	500,000	515,313	514,460	0	(3,868)	0	(3,868)	0	510,593	0	(10,593)	(10,593)	82,950	02/25/2030
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		12/01/2023	Paydown		45,536	45,536	47,322	47,101	0	(1,566)	0	(1,566)	0	45,536	0	0	0	840	08/15/2042
31335A-UL-0	FG FG G60587 4.000% 02/01/46		12/01/2023	Paydown		158,674	158,674	167,067	171,483	0	(12,809)	0	(12,809)	0	158,674	0	0	0	4,083	02/01/2046
31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH 6.000% 03/15/32		12/01/2023	Paydown		14,569	14,569	13,571	14,153	0	416	0	416	0	14,569	0	0	0	469	03/15/2032
3133TJ-DR-1	FREDDIE MAC - CMO FHR 2126 CB 6.250% 02/15/29		12/01/2023	Paydown		6,024	6,024	6,063	6,081	0	(57)	0	(57)	0	6,024	0	0	0	192	02/15/2029
3133TK-FG-0	FHLMC FHR 2140 ND 6.500% 04/15/29		12/01/2023	Paydown		102,427	102,427	95,033	100,788	0	1,639	0	1,639	0	102,427	0	0	0	3,987	04/15/2029
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2023	Paydown		390,884	390,884	427,267	408,048	0	(17,164)	0	(17,164)	0	390,884	0	0	0	8,668	01/25/2042
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2023	Paydown		43,039	43,039	42,501	42,797	0	242	0	242	0	43,039	0	0	0	575	02/25/2032
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2023	Paydown		734,502	734,502	623,775	670,807	0	63,695	0	63,695	0	734,502	0	0	0	14,437	01/25/2044
3137A8-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		12/01/2023	Paydown		251,560	251,560	262,448	252,480	0	(920)	0	(920)	0	251,560	0	0	0	5,897	04/15/2026
3137AB-2C-4	FHR FHR 3855 HB 4.000% 05/15/26		12/01/2023	Paydown		607,736	607,736	613,813	607,268	0	467	0	467	0	607,736	0	0	0	11,782	05/15/2026
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		12/01/2023	Paydown		112,054	112,054	110,759	111,684	0	371	0	371	0	112,054	0	0	0	1,955	10/15/2040
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		12/01/2023	Paydown		160,108	160,108	158,876	159,476	0	631	0	631	0	160,108	0	0	0	3,184	05/15/2044
3137BL-N2-0	FHMS K049 X1 0.547% 07/25/25		12/01/2023	Paydown		0	0	161,042	98,718	0	(98,718)	0	(98,718)	0	0	0	0	0	22,180	07/25/2025
3137BR-QL-2	FHMS FHMS K057 X1 1.162% 07/25/26		12/01/2023	Paydown		0	0	126,772	59,866	0	(59,866)	0	(59,866)	0	0	0	0	0	11,719	07/25/2026
3137FJ-ZB-8	FHMS K084 X1 0.206% 10/25/28		12/01/2023	Paydown		0	0	35,219	25,153	0	(25,153)	0	(25,153)	0	0	0	0	0	3,080	10/25/2028
3137FT-ZS-9	FHMS K110 X1 1.696% 04/25/30		12/01/2023	Paydown		0	0	9,285	7,131	0	(7,131)	0	(7,131)	0	0	0	0	0	751	04/25/2030
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		12/01/2023	Paydown		0	0	191,286	170,680	0	(170,680)	0	(170,680)	0	0	0	0	0	25,154	07/25/2035
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		12/01/2023	Paydown		196,038	196,038	196,183	195,852	0	186	0	186	0	196,038	0	0	0	3,050	07/01/2026
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		12/01/2023	Paydown		53,575	53,575	56,254	55,700	0	(2,125)	0	(2,125)	0	53,575	0	0	0	840	09/01/2043
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		12/01/2023	Paydown		178,256	178,256	182,587	183,751	0	(5,495)	0	(5,495)	0	178,256	0	0	0	3,283	10/01/2045
31392X-5H-7	FHR FHR 2517 BQ 5.500% 10/15/32		12/01/2023	Paydown		35,554	35,554	34,887	35,210	0	344	0	344	0	35,554	0	0	0	1,060	10/15/2032
31393U-L2-7	FNW 2003-129 QG 5.000% 01/25/24		12/01/2023	Paydown		159,766	159,766	155,797	159,101	0	666	0	666	0	159,766	0	0	0	2,892	01/25/2024
31394P-X6-5	FHR FHR 2756 ME 5.000% 02/15/24		12/01/2023	Paydown		360,566	360,566	357,299	359,754	0	812	0	812	0	360,566	0	0	0	8,375	02/15/2024
31396E-HU-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		12/01/2023	Paydown		124,006	124,006	122,107	123,500	0	506	0	506	0	124,006	0	0	0	3,511	11/15/2025
31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		12/01/2023	Paydown		169,218	169,218	166,336	168,482	0	736	0	736	0	169,218	0	0	0	4,731	12/15/2025
31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		12/01/2023	Paydown		80,637	80,637	79,428	80,298	0	340	0	340	0	80,637	0	0	0	2,276	01/15/2026
31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		12/01/2023	Paydown		146,213	146,213	143,883	145,604	0	609	0	609	0	146,213	0	0	0	4,044	01/15/2026
31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		12/01/2023	Paydown		66,407	66,407	65,743	66,165	0	242	0	242	0	66,407	0	0	0	1,850	02/15/2026
31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		12/01/2023	Paydown		243,963	243,963	217,394	233,876	0	10,087	0	10,087	0	243,963	0	0	0	4,906	09/25/2029
31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27		12/01/2023	Paydown		64,991	64,991	59,914	63,595	0	1,396	0	1,396	0	64,991	0	0	0	2,026	06/15/2027
31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		12/01/2023	Paydown		94,574	94,574	94,545	94,393	0	181	0	181	0	94,574	0	0	0	2,966	06/15/2027
31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		12/01/2023	Paydown		13,790	13,790	13,165	13,686	0	104	0	104	0	13,790	0	0	0	278	11/25/2024
31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		12/01/2023	Paydown		374,967	374,967	361,887	373,035	0	1,932	0	1,932	0	374,967	0	0	0	7,677	09/15/2024
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		12/01/2023	Paydown		104,021	104,021	109,449	104,545	0	(524)	0	(524)	0	104,021	0	0	0	2,106	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2023	Paydown		117,414	117,414	113,249	116,752	0	662	0	662	0	117,414	0	0	0	2,372	02/25/2025
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		12/01/2023	Paydown		46,802	46,802	50,868	46,881	0	(79)	0	(79)	0	46,802	0	0	0	797	09/25/2025
31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		12/01/2023	Paydown		103,128	103,128	104,788	103,726	0	(598)	0	(598)	0	103,128	0	0	0	1,870	12/01/2025
380453-BW-9	GOGEBIC CNTY MICH IRONWOOD SCHOOL DISTRICT 6.000% 05/01/23		05/01/2023	Redemption 100.0000		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	10,650	05/01/2023
40727T-DK-7	HAMILTON CO OH HLTH MEDICAL 3.756% 06/01/42		12/11/2023	Call 79.8640		2,232,199	2,795,000	2,795,000	2,795,000	0	0	0	0	0	2,795,000	0	0	0	(454,905)	06/01/2042
45189F-AP-9	ILLINOIS DEV FIN AUTH REV DEVELOPMENT 5.850% 03/01/23		03/01/2023	Redemption 100.0000		225,000	225,000	222,923	224,925	0	75	0	75	0	225,000	0	0	0	6,581	03/01/2023
454898-QX-8	INDIANA MUN PWR AGY PWR SUPPLY POWER 7.350% 01/01/24		01/03/2023	Redemption 100.0000		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	8,453	01/01/2024
45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK 6.210% 02/01/27		08/01/2023	Redemption 100.0000		200,000	200,000	204,460	200,898	0	(898)	0	(898)	0	200,000	0	0	0	9,315	02/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		12/01/2023	Redemption 100.0000		124,118	124,118	124,118	124,118	0	0	0	0	0	124,118	0	0	0	2,363	08/01/2049
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.560% 11/01/24		01/06/2023	BARCLAYS		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	11,654	11/01/2024
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 5.630% 09/01/31		06/16/2023	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	24,570	09/01/2031
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		10/01/2023	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	39,828	10/01/2037
639064-RP-1	NAUGATUCK CONN GENERAL OBLIGATION 5.810% 06/01/24		06/01/2023	Redemption 100.0000		180,000	180,000	181,492	180,109	0	(109)	0	(109)	0	180,000	0	0	0	5,229	06/01/2024
66285W-A5-5	NORTH TEX TWY AUTH REV TRANSPORTATION 2.227% 01/01/32		11/09/2023	Call 80.2290		4,011,450	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	(837,609)	01/01/2032
66285W-C3-8	NORTH TEX TWY AUTH REV TRANSPORTATION 2.047% 01/01/31		11/09/2023	Call 81.1710		4,667,333	5,750,000	5,750,000	5,750,000	0	0	0	0	0	5,750,000	0	0	0	(923,115)	01/01/2031
665250-BV-7	NORTHERN ILL MUN PWR AGY PWR 6.188% 01/01/24		01/03/2023	Redemption 100.0000		1,665,000	1,665,000	1,665,000	1,665,000	0	0	0	0	0	1,665,000	0	0	0	51,515	01/01/2024
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		01/01/2023	Paydown		3,605	3,605	3,605	3,605	0	0	0	0	0	3,605	0	0	0	13	12/25/2043
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		12/26/2023	Redemption 100.0000		48,241	48,241	48,241	48,241	0	0	0	0	0	48,241	0	0	0	5,552	12/25/2043
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		12/01/2023	Redemption 100.0000		47,628	47,628	47,628	47,628	0	0	0	0	0	47,628	0	0	0	2,051	08/25/2042
0909999999. Subtotal - Bonds - U.S. Special Revenues						29,731,198	32,319,591	32,847,276	32,729,459	0	(399,276)	0	(399,276)	0	32,330,184	0	(10,593)	(10,593)	(1,629,490)	XXX
72304@-AA-8	PINEBRIDGE 10.114% 09/21/32		12/01/2023	Redemption 100.0000		4,719,195	4,719,195	4,719,195	2,640,805	0	0	0	0	0	4,719,195	0	0	0	153,689	09/21/2032
72304@-AB-6	PINEBRIDGE 12.114% 09/21/32		12/01/2023	Redemption 100.0000		2,145,089	2,145,089	2,145,089	1,200,366	0	0	0	0	0	2,145,089	0	0	0	84,875	09/21/2032
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		10/30/2023	Paydown		8,000	8,000	8,000	8,000	0	0	0	0	0	8,000	0	0	0	205	07/30/2051
00287Y-CX-5	ABBVIE INC 3.800% 03/15/25		01/12/2023	GOLDMAN SACHS		9,811,800	10,000,000	10,009,898	10,004,537	0	(75)	0	(75)	0	10,004,462	0	(192,662)	(192,662)	128,778	03/15/2025
00507V-AK-5	ACTIVISION BLIZZARD 3.400% 09/15/26		11/06/2023	Tax Free Exchange		1,458,977	1,500,000	1,395,615	1,445,875	0	11,602	0	11,602	0	1,457,477	0	1,500	1,500	58,225	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD 4.500% 06/15/47		11/06/2023	Various		8,383,465	8,431,000	8,367,859	8,374,178	0	855	0	855	0	8,375,034	0	8,431	8,431	338,294	06/15/2047
00841Y-CB-2	ABMT 2015-3 B1 3.534% 04/25/45		12/01/2023	Paydown		203,671	203,671	208,301	205,300	0	(1,630)	0	(1,630)	0	203,671	0	0	0	5,004	04/25/2045
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		12/15/2023	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,240	06/15/2028
02406P-AU-4	AMERICAN AXLE 6.500% 04/01/27		07/10/2023	Various		295,212	312,000	279,493	282,846	0	2,899	0	2,899	0	285,744	0	9,467	9,467	15,290	04/01/2027
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		12/01/2023	Paydown		104,560	104,560	104,555	104,421	0	138	0	138	0	104,560	0	0	0	2,102	10/17/2036
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		12/01/2023	Paydown		287,471	287,471	287,452	287,109	0	362	0	362	0	287,471	0	0	0	5,794	12/17/2036
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		12/01/2023	Paydown		64,075	64,075	64,073	64,003	0	72	0	72	0	64,075	0	0	0	1,146	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
03027W-AJ-1	AMETOW 3.070% 03/15/23		03/15/2023	Various		7,385,000	7,385,000	7,100,105	7,368,223	0	16,777	0	16,777	0	7,385,000	0	0	0	56,680	03/15/2023
035287-AG-6	ANIXTER INC 5.500% 03/01/23		03/01/2023	Maturity		4,914,000	4,914,000	4,914,000	4,914,000	0	0	0	0	0	4,914,000	0	0	0	135,135	03/01/2023
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,012	07/30/2050
039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		09/13/2023	Various		293,535	340,000	338,715	338,998	0	108	0	108	0	339,106	0	(45,571)	(45,571)	11,399	06/01/2028
05553J-AA-6	BFLD 2020-OBRK A 7.526% 11/15/28		10/15/2023	Paydown		5,000,000	5,000,000	4,925,000	4,938,645	0	61,355	0	61,355	0	5,000,000	0	0	0	299,029	11/15/2028
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		10/01/2023	Redemption 100.0000		142,996	142,996	142,996	142,996	0	0	0	0	0	142,996	0	0	0	4,292	04/01/2024
05574L-FY-9	BNP PARIBAS 3.250% 03/03/23		03/03/2023	Maturity		600,000	600,000	597,258	598,306	0	1,694	0	1,694	0	600,000	0	0	0	9,750	03/03/2023
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		01/05/2023	US BANCORP		1,968,700	2,000,000	1,998,540	1,999,622	0	12	0	12	0	1,999,634	0	(30,934)	(30,934)	31,033	08/26/2024
06051G-FP-9	BANK OF AMERICA CORP 3.950% 04/21/25		03/07/2023	SANTANDER		2,897,880	3,000,000	2,901,960	2,972,948	0	2,142	0	2,142	0	2,975,090	0	(77,210)	(77,210)	45,425	04/21/2025
073685-AF-6	BEACON ESCROW CORP 4.500% 11/15/26		06/02/2023	JEFFERIES & CO		770,643	813,000	813,000	813,000	0	0	0	0	0	813,000	0	(42,357)	(42,357)	20,427	11/15/2026
080555-AE-5	BELO A H CORP 7.750% 06/01/27		11/15/2023	STIFEL NICHOLAS		140,350	140,000	137,900	138,034	0	342	0	342	0	138,376	0	1,974	1,974	10,428	06/01/2027
097023-CT-0	BOEING CO 4.875% 05/01/25		01/30/2023	BANK of AMERICA SEC		4,992,350	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(7,650)	(7,650)	60,938	05/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		07/21/2023	Cantor Fitzgerald Fixed		71,944	82,000	80,678	80,748	0	60	0	60	0	80,807	0	(8,863)	(8,863)	3,107	09/15/2032
12467A-AF-5	C&S GROUP ENTERPRISES LL 5.000% 12/15/28		09/05/2023	BTIG LLC		542,080	704,000	710,255	707,845	0	(877)	0	(877)	0	706,969	0	(164,889)	(164,889)	25,526	12/15/2028
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31		05/15/2023	WELLS FARGO		242,055	297,000	245,396	246,909	0	1,760	0	1,760	0	248,669	0	(6,614)	(6,614)	10,028	02/01/2031
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		12/25/2023	Paydown		3,091,826	3,091,826	3,030,591	3,046,143	0	45,683	0	45,683	0	3,091,826	0	0	0	63,513	04/25/2025
125523-BZ-2	CIGNA CORP 4.500% 02/25/26		02/13/2023	US BANCORP		4,940,150	5,000,000	4,983,353	4,990,009	0	552	0	552	0	4,990,561	0	(50,411)	(50,411)	106,250	02/25/2026
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		12/18/2023	Paydown		1,386,000	1,386,000	1,385,361	1,385,494	0	506	0	506	0	1,386,000	0	0	0	15,616	09/18/2045
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		01/15/2023	Redemption 100.0000		2,437,893	2,437,893	2,412,127	2,437,568	0	325	0	325	0	2,437,893	0	0	0	76,196	01/15/2023
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		12/01/2023	Paydown		35,062	35,062	34,983	34,986	0	76	0	76	0	35,062	0	0	0	546	08/25/2043
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		12/01/2023	Paydown		99,205	99,205	98,626	98,636	0	569	0	569	0	99,205	0	0	0	1,992	09/25/2057
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		10/01/2023	Paydown		1	52	44	28	0	(27)	0	(27)	0	1	0	0	0	2	11/25/2035
15189W-AN-0	CENTERPOINT 5.471% 03/02/23		03/02/2023	Maturity		907,000	907,000	907,000	907,000	0	0	0	0	0	907,000	0	0	0	11,969	03/02/2023
15189W-AQ-3	CENTERPOINT CENTERPOINT ENERGY RES 6.100% 12/01/35		07/28/2023	Tax Free Exchange		9,625,361	7,500,000	9,748,551	9,715,055	0	(89,694)	0	(89,694)	0	9,625,361	0	0	0	331,688	12/01/2035
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		11/16/2023	CITIGROUP GLOBAL MKTS		442,813	490,000	582,595	580,819	0	(1,980)	0	(1,980)	0	578,839	0	(136,026)	(136,026)	34,154	10/23/2045
171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		02/22/2023	MORGAN STANLEY HI-YLD		289,380	318,000	329,661	325,630	0	(357)	0	(357)	0	325,273	0	(35,893)	(35,893)	9,189	01/15/2028
172062-AF-8	CINCINNATI FINANCIAL 6.920% 05/15/28		08/22/2023	STIFEL NICHOLAS		2,113,640	2,000,000	2,145,480	2,063,098	0	(6,631)	0	(6,631)	0	2,056,467	0	57,173	57,173	107,260	05/15/2028
172967-JP-7	CITIGROUP 3.300% 04/27/25		01/12/2023	TD SECURITIES		4,860,950	5,000,000	4,921,500	4,977,940	0	390	0	390	0	4,978,330	0	(117,380)	(117,380)	36,667	04/27/2025
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		12/01/2023	Paydown		10,656	14,066	9,156	10,448	0	208	0	208	0	10,656	0	0	0	703	11/25/2035
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		12/01/2023	Paydown		11,364	11,364	11,132	11,257	0	107	0	107	0	11,364	0	0	0	215	10/25/2043
17324D-BA-1	CGCMT 2015-P1 XA 0.701% 09/15/48		12/01/2023	Paydown		0	0	21,737	12,320	0	(12,320)	0	(12,320)	0	0	0	0	0	3,216	09/15/2048
178772-AA-7	CLMT 2016-CLNE A 2.871% 11/10/31		11/01/2023	Paydown		5,000,000	5,000,000	5,105,542	5,012,864	0	(12,864)	0	(12,864)	0	5,000,000	0	0	0	129,259	11/10/2031
18064P-AD-1	CALRIV SCI HLD CORP 4.875% 07/01/29		07/13/2023	JEFFERIES & CO		264,763	295,000	298,414	300,338	0	(786)	0	(786)	0	299,552	0	(34,790)	(34,790)	679	07/01/2029
18538R-AH-6	CLEARWATER PAPER CORP 5.375% 02/01/25		11/27/2023	Various		508,030	503,000	485,149	495,359	0	3,172	0	3,172	0	498,531	0	4,469	4,469	40,778	02/01/2025
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		10/25/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,793	04/25/2047
205887-CB-6	CONAGRA FOODS INC 4.600% 11/01/25		06/26/2023	Various		5,894,930	6,000,000	5,990,460	5,995,466	0	697	0	697	0	5,996,163	0	(101,233)	(101,233)	181,444	11/01/2025
222070-AG-9	COTY 4.750% 01/15/29		02/22/2023	JP MORGAN SEC		319,465	353,000	324,151	326,705	0	519	0	519	0	327,224	0	(7,759)	(7,759)	10,200	01/15/2029
225310-AM-3	CREDIT ACCEPTANC 6.625% 03/15/26		08/09/2023	STIFEL NICHOLAS		345,290	355,000	365,218	361,113	0	(3,057)	0	(3,057)	0	358,056	0	(12,766)	(12,766)	21,298	03/15/2026
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		12/19/2023	Call 100.0000		1,800,000	1,800,000	1,651,500	1,731,368	0	31,800	0	31,800	0	1,763,167	0	36,833	36,833	89,431	12/31/2024
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		12/15/2023	Redemption 100.0000		135,944	135,944	135,944	135,944	0	0	0	0	0	135,944	0	0	0	3,115	05/15/2034
233063-AW-6	DBJPM 2020-C9 XA 1.705% 09/15/53		12/01/2023	Paydown		0	0	11,950	8,637	0	(8,637)	0	(8,637)	0	0	0	0	0	1,002	09/15/2053
233851-BJ-2	DAIMLER FINANCE NA LLC 3.250% 08/01/24		01/30/2023	BARCLAYS		4,876,100	5,000,000	4,951,950	4,991,191	0	542	0	542	0	4,991,732	0	(115,632)	(115,632)	81,250	08/01/2024
25525P-AB-3	DIVERSIFIED HEALTHCARE T 4.375% 03/01/31		12/05/2023	SUMRIDGE PARTNERS		3,498,508	4,869,000	4,869,000	4,869,000	0	0	0	0	0	4,869,000	0	(1,370,493)	(1,370,493)	269,824	03/01/2031
25746U-DC-0	DOMINION RESOURCES 2.450% 01/15/23		01/15/2023	Maturity		1,500,000	1,500,000	1,493,520	1,499,356	0	644	0	644	0	1,500,000	0	0	0	18,375	01/15/2023
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2023	Paydown		80,000	80,000	80,369	80,346	0	(346)	0	(346)	0	80,000	0	0	0	2,059	07/25/2047
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		10/20/2023	Paydown		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	1,058	10/20/2049
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		10/20/2023	Paydown		5,000	5,000	5,249	5,186	0	(186)	0	(186)	0	5,000	0	0	0	118	07/20/2050
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		10/20/2023	Paydown		5,000	5,000	5,148	5,114	0	(114)	0	(114)	0	5,000	0	0	0	101	01/20/2051
278865-BE-9	ECOLAB INC 4.800% 03/24/30		01/31/2023	TD SECURITIES		2,048,440	2,000,000	2,193,720	2,145,718	0	(1,566)	0	(1,566)	0	2,144,152	0	(95,712)	(95,712)	34,133	03/24/2030
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		11/14/2023	Various		1,261,365	1,254,000	1,265,512	1,258,168	0	(122)	0	(122)	0	1,258,046	0	3,319	3,319	27,292	03/01/2026
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2023	Redemption 100.0000		172,741	172,741	172,741	172,741	0	0	0	0	0	172,741	0	0	0	6,778	02/11/2030
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2023	Various		163,536	163,536	163,536	163,536	0	0	0	0	0	163,536	0	0	0	5,754	01/19/2031
29278N-AL-7	ENERGY TRANSFER PARTNERS 4.250% 03/15/23		03/15/2023	Maturity		4,120,000	4,120,000	4,099,647	4,108,630	0	11,370	0	11,370	0	4,120,000	0	0	0	87,550	03/15/2023
29365P-AP-7	ENTERGY GULF STATES LA 5.590% 10/01/24		12/05/2023	Call 100.0000		1,000,000	1,000,000	999,200	999,772	0	76	0	76	0	999,849	0	152	152	65,838	10/01/2024
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2023	Paydown		46,818	46,818	46,437	46,643	0	176	0	176	0	46,818	0	0	0	734	06/25/2043
30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49		12/28/2023	Paydown		0	0	105,980	66,458	0	(66,458)	0	(66,458)	0	0	0	0	0	10,942	12/25/2049

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
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2023	Paydown		7,000	7,000	7,267	7,202	0	(202)	0	(202)	0	7,000	0	0	0	223	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		11/29/2023	Paydown		2,880,000	2,880,000	2,880,000	2,880,000	0	0	0	0	0	2,880,000	0	0	0	160,618	10/30/2048
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		10/30/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,252	07/30/2052
36228F-2R-6	GSR 2004-6F 3A4 6.500% 05/25/34		12/01/2023	Paydown		4,125	4,125	3,939	3,985	0	140	0	140	0	4,125	0	0	0	189	05/25/2034
36257C-AA-5	GSMS 2017-GPTX A 2.856% 05/10/34		11/01/2023	Paydown		775,918	775,918	775,918	775,918	0	0	0	0	0	775,918	0	0	0	20,310	05/10/2034
36260R-AB-5	GSMBS 2020-PJ6 A2 2.500% 05/25/51		12/01/2023	Paydown		333,377	333,377	346,139	344,489	0	(11,112)	0	(11,112)	0	333,377	0	0	0	3,657	05/25/2051
36267T-AG-3	GS Mortgage-Back2023PJ1 ities 2023-PJ1 A4 3.500% 02/25/53		12/01/2023	Paydown		317,050	317,050	285,147	0	0	31,903	0	31,903	0	317,050	0	0	0	6,078	02/25/2053
37185L-AJ-1	GENESIS ENERGY 6.500% 10/01/25		12/07/2023	Call 100.1250		110,138	110,000	110,165	110,019	0	(19)	0	(19)	0	110,000	0	0	0	8,598	10/01/2025
372460-AA-3	GENUINE PARTS CO 1.875% 11/01/30		02/17/2023	STIFEL NICHOLAS		2,509,869	3,229,000	2,619,203	2,654,315	0	8,671	0	8,671	0	2,662,986	0	(153,117)	(153,117)	18,668	11/01/2030
378272-AF-5	GLENCORE FUNDING LLC 4.125% 05/30/23		05/30/2023	Various		3,000,000	3,000,000	2,998,290	2,999,735	0	265	0	265	0	3,000,000	0	0	0	61,875	05/30/2023
384637-AA-2	GRAHAM HOLDINGS CO 5.750% 06/01/26		06/06/2023	WELLS FARGO		1,765,544	1,790,000	1,800,069	1,792,608	0	(746)	0	(746)	0	1,791,862	0	(26,318)	(26,318)	53,444	06/01/2026
38748Y-AA-0	GRANITE US HOLDINGS CORP 11.000% 10/01/27		03/17/2023	Call 105.5000		329,160	312,000	308,880	309,119	0	178	0	178	0	309,297	0	2,703	2,703	32,985	10/01/2027
39121J-A@-9	GREAT RIVER ENERGY PP 6.060% 07/01/26		07/01/2023	Redemption 100.0000		777,778	777,778	777,778	777,778	0	0	0	0	0	777,778	0	0	0	47,133	07/01/2026
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		12/20/2023	Paydown		10,000	10,000	10,383	10,293	0	(293)	0	(293)	0	10,000	0	0	0	249	12/20/2050
45822P-20-4	INTEGRYS ENERGY PREFERRED		08/01/2023	PRIVATE PLACEMENT		4,750,000	190,000	4,993,200	4,993,200	0	0	0	0	0	4,993,200	0	(243,200)	(243,200)	213,750	
46284V-AC-5	IRON MOUNTAIN INC 4.875% 09/15/27		09/14/2023	STIFEL NICHOLAS		329,706	355,000	354,864	354,879	0	23	0	23	0	354,902	0	(25,196)	(25,196)	17,422	09/15/2027
46590M-AT-7	JPMCC 2016-JP2 XA 1.787% 08/15/49		12/01/2023	Paydown		0	0	892,844	343,280	0	(343,280)	0	(343,280)	0	0	0	0	0	59,059	08/15/2049
466247-SE-4	JPMMT 2005-A5 1A2 4.386% 08/25/35		12/01/2023	Paydown		11,750	11,750	9,944	11,429	0	322	0	322	0	11,750	0	0	0	214	08/25/2035
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		07/01/2023	Paydown		405,567	405,567	417,732	405,616	0	(49)	0	(49)	0	405,567	0	0	0	5,196	12/15/2046
46647P-DK-9	JPMORGAN CHASE & CO 5.717% 09/14/33		01/26/2023	JP MORGAN SEC		315,128	306,000	290,346	290,582	0	89	0	89	0	290,671	0	24,457	24,457	6,609	09/14/2033
46648H-AY-9	JPMMT 2017-2 B1 3.646% 05/25/47		12/01/2023	Paydown		128,632	128,632	128,893	128,571	0	60	0	60	0	128,632	0	0	0	2,595	05/25/2047
46651A-BD-3	JP Morgan Mortga2019LTV2 2019-LTV2 B4 4.636% 12/25/49		12/01/2023	Paydown		143,664	143,664	132,070	0	0	11,594	0	11,594	0	143,664	0	0	0	4,194	12/25/2049
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		12/01/2023	Paydown		175,924	175,924	178,398	177,332	0	(1,407)	0	(1,407)	0	175,924	0	0	0	3,561	05/25/2050
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		12/01/2023	Paydown		218,637	218,637	225,674	225,604	0	(6,967)	0	(6,967)	0	218,637	0	0	0	3,624	02/25/2050
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		10/30/2023	Paydown		10,000	10,000	10,706	10,784	0	(784)	0	(784)	0	10,000	0	0	0	303	07/30/2047
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		10/30/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,360	04/30/2052
478160-CK-8	JOHNSON & JOHNSON 2.900% 01/15/28		05/17/2023	GOLDMAN SACHS		4,793,400	5,000,000	4,752,100	4,861,334	0	9,624	0	9,624	0	4,870,958	0	(77,558)	(77,558)	122,444	01/15/2028
48305Q-AC-7	KAISER FOUNDATION HOSPIT 3.150% 05/01/27		02/16/2023	MORGAN STANLEY FIXED INC		1,887,060	2,000,000	1,917,380	1,955,721	0	1,306	0	1,306	0	1,957,027	0	(69,967)	(69,967)	19,250	05/01/2027
494550-BV-7	KINDER MORGAN PARTNERS 4.250% 09/01/24		04/12/2023	GOLDMAN SACHS		1,980,020	2,000,000	1,996,640	1,999,231	0	130	0	130	0	1,999,361	0	(19,341)	(19,341)	52,653	09/01/2024
541056-AA-5	LOGAN MERGER SUB INC 5.500% 09/01/27		06/29/2023	Various		512,500	889,000	907,089	901,690	0	(1,189)	0	(1,189)	0	900,502	0	(388,002)	(388,002)	40,199	09/01/2027
55261F-AJ-3	M & T BANK CORP 3.550% 07/26/23		07/26/2023	Maturity		6,000,000	6,000,000	5,995,380	5,999,319	0	681	0	681	0	6,000,000	0	0	0	213,000	07/26/2023
55903V-AL-7	MAGALLANES INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange		146,696	170,000	145,926	146,060	0	636	0	636	0	146,696	0	0	0	4,506	03/15/2032
55903V-AQ-6	MAGALLANES INC 5.141% 03/15/52		04/28/2023	Tax Free Exchange		5,449,365	5,407,000	5,450,407	5,449,553	0	(189)	0	(189)	0	5,449,365	0	0	0	172,189	03/15/2052
57643M-HD-9	MASTR 2004-10 4A4 5.500% 11/25/34		12/01/2023	Paydown		4,342	4,342	3,821	3,926	0	417	0	417	0	4,342	0	0	0	133	11/25/2034
582839-AH-9	MEAD JOHNSON NUTRITION CO 4.125% 11/15/25		05/18/2023	JEFFERIES & CO		986,100	1,000,000	1,058,450	1,020,216	0	(2,883)	0	(2,883)	0	1,017,334	0	(31,234)	(31,234)	21,427	11/15/2025
59217G-EE-5	MET LIFE GLOB 1.950% 01/13/23		01/13/2023	Maturity		4,000,000	4,000,000	3,978,600	3,997,267	0	2,733	0	2,733	0	4,000,000	0	0	0	39,000	01/13/2023
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		12/01/2023	Paydown		3,491,138	3,491,138	3,390,506	3,484,530	0	6,607	0	6,607	0	3,491,138	0	0	0	61,752	11/25/2058
608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30		07/06/2023	Various		650,666	726,000	663,484	666,351	0	3,523	0	3,523	0	669,874	0	(19,209)	(19,209)	17,012	05/15/2030
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		12/01/2023	Paydown		427,371	427,371	440,183	427,976	0	(605)	0	(605)	0	427,371	0	0	0	8,653	04/15/2047
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		05/12/2023	SUMRIDGE PARTNERS		176,225	212,000	195,040	195,678	0	149	0	149	0	195,828	0	(19,603)	(19,603)	5,917	12/01/2042
626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		04/27/2023	SUMRIDGE PARTNERS		73,750	74,000	77,974	76,942	0	(252)	0	(252)	0	76,691	0	(2,941)	(2,941)	3,698	07/15/2028
628530-AV-9	MYLAN LABORATORIES INC 3.125% 01/15/23		01/15/2023	Maturity		2,958,000	2,958,000	2,958,132	2,956,121	0	1,879	0	1,879	0	2,958,000	0	0	0	46,219	01/15/2023
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		05/02/2023	WELLS FARGO		537,258	561,000	626,395	609,831	0	(3,135)	0	(3,135)	0	606,695	0	(69,437)	(69,437)	14,110	04/15/2028

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2023	Paydown		108,907	108,907	106,185	107,433	0	1,474	0	1,474	0	108,907	0	0	0	1,662	07/25/2043
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		01/02/2023	Redemption 100.0000		73,075	73,075	73,075	73,075	0	0	0	0	0	73,075	0	0	0	0	12/01/2023
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		12/01/2023	Maturity		76,663	76,663	76,663	76,663	0	0	0	0	0	76,663	0	0	0	3,543	12/01/2023
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		03/01/2023	Maturity		700,000	700,000	699,440	699,933	0	67	0	67	0	700,000	0	0	0	13,125	03/01/2023
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		10/30/2023	Paydown		10,000	10,000	10,055	10,042	0	(42)	0	(42)	0	10,000	0	0	0	224	04/30/2051
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		10/30/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,155	01/30/2052
64110L-AL-0	NETFLIX INC 5.875% 02/15/25		02/28/2023	BANK of AMERICA SEC		1,394,238	1,385,000	1,453,774	1,404,132	0	(1,421)	0	(1,421)	0	1,402,711	0	(8,473)	(8,473)	30,965	02/15/2025
648684-AA-6	NEW SEASONS LLC 3.890% 04/01/62		01/20/2023	Call 100.0000		3,685,000	3,685,000	3,685,000	3,685,000	0	0	0	0	0	3,685,000	0	0	0	21,455	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE 4.400% 05/01/62		01/19/2023	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	17,105	05/01/2062
649840-CM-5	NEW YORK STATE EL & GAS CO 5.750% 05/01/23		05/01/2023	Various		2,000,000	2,000,000	2,047,220	2,001,007	0	(1,007)	0	(1,007)	0	2,000,000	0	0	0	57,500	05/01/2023
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		03/01/2023	Maturity		4,050,000	4,050,000	3,980,359	4,029,012	0	20,988	0	20,988	0	4,050,000	0	0	0	13,163	03/01/2023
665228-CA-8	NORTHERN IL GAS 5.800% 12/01/23		12/01/2023	Maturity		1,000,000	1,000,000	995,180	999,578	0	422	0	422	0	1,000,000	0	0	0	58,000	12/01/2023
688225-AH-4	OSHKOSH CORP 3.100% 03/01/30		02/10/2023	MORGAN STANLEY FIXED INC		614,944	709,000	659,116	662,779	0	676	0	676	0	663,456	0	(48,512)	(48,512)	9,952	03/01/2030
69349A-AA-0	PNC CAPITAL TRUST C 6.209% 06/01/28		08/04/2023	MARKET AXESS		27,376	29,000	27,985	28,196	0	71	0	71	0	28,267	0	(891)	(891)	1,129	06/01/2028
69357X-AA-9	PFP III 20218 2021-8 A 6.473% 08/09/37		11/14/2023	Paydown		8,313,359	8,313,359	8,313,359	8,313,359	0	0	0	0	0	8,313,359	0	0	0	306,986	08/09/2037
69403W-AB-3	PACIFIC BEACON LLC 5.755% 07/15/26		07/15/2023	Redemption 100.0000		170,720	170,720	145,112	163,150	0	7,570	0	7,570	0	170,720	0	0	0	5,328	07/15/2026
69410P-AA-1	PACEWell 5 Trust20211 2021-1 A 2.628% 10/10/59		12/10/2023	Paydown		389,992	389,992	389,967	390,511	0	(519)	0	(519)	0	389,992	0	0	0	4,448	10/10/2059
69410T-AA-3	PACEWell 8 Trust20231 2023-1 A 5.500% 02/10/62		12/10/2023	Paydown		35,449	35,449	33,925	0	0	1,524	0	1,524	0	35,449	0	0	0	470	02/10/2062
713448-CG-1	PEPSICO INC 2.750% 03/01/23		03/01/2023	Maturity		3,000,000	3,000,000	2,997,120	2,999,819	0	181	0	181	0	3,000,000	0	0	0	41,250	03/01/2023
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		06/14/2023	Various		1,468,023	2,572,000	2,518,998	2,533,834	0	1,082	0	1,082	0	2,534,917	0	(1,066,894)	(1,066,894)	150,605	10/01/2026
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		10/06/2023	Redemption 100.0000		894,703	894,703	894,703	800,178	0	0	0	0	0	894,703	0	0	0	58,215	12/31/2031
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		12/05/2023	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,458	09/05/2048
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		12/05/2023	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		09/13/2023	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
730481-AJ-7	J.B. POINDEXTER & CO 7.125% 04/15/26		12/18/2023	Various		584,196	581,000	599,378	586,625	0	(4,282)	0	(4,282)	0	582,344	0	(1,344)	(1,344)	51,836	04/15/2026
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		11/10/2023	Redemption 100.0000		22,377	22,377	22,836	0	0	(459)	0	(459)	0	22,377	0	0	0	666	05/10/2037
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		02/23/2023	BANK of AMERICA SEC		219,826	259,000	260,399	260,237	0	(24)	0	(24)	0	260,213	0	(40,386)	(40,386)	7,786	07/15/2032
74333W-AL-6	Progress ResidenmSFR10 st 2021-SFR10 E2 3.666% 12/17/40		12/01/2023	Paydown		123,528	123,528	123,522	123,470	0	34	0	34	0	123,528	0	0	0	2,827	12/17/2040
74340X-BU-4	PROLOGIS TRUST 3.250% 06/30/26		02/01/2023	SUNTRUST		4,818,800	5,000,000	4,980,680	4,981,987	0	335	0	335	0	4,982,322	0	(163,522)	(163,522)	14,896	06/30/2026
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		12/01/2023	Paydown		85,215	85,215	85,707	85,760	0	(546)	0	(546)	0	85,215	0	0	0	1,502	12/25/2049
74742@-AA-4	SUN HOLDINGS PP 4.340% 08/15/51		11/15/2023	Redemption 100.0000		25,601	25,601	25,857	25,851	0	(250)	0	(250)	0	25,601	0	0	0	811	08/15/2051
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		12/25/2023	Paydown		153,833	153,833	153,809	153,821	0	12	0	12	0	153,833	0	0	0	2,960	10/25/2063
75281A-AS-8	RANGE RESOURCES CORP 4.875% 05/15/25		06/05/2023	WELLS FARGO		2,465,625	2,500,000	2,325,000	2,440,114	0	10,370	0	10,370	0	2,450,484	0	15,141	15,141	68,385	05/15/2025
76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		12/01/2023	Paydown		71,707	71,707	59,651	69,058	0	2,648	0	2,648	0	71,707	0	0	0	1,957	09/25/2034
76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		12/01/2023	Paydown		476,259	476,259	426,400	462,946	0	13,313	0	13,313	0	476,259	0	0	0	20,675	09/25/2034
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		12/28/2023	Various		288,314	322,000	317,055	318,152	0	527	0	527	0	318,678	0	(30,364)	(30,364)	11,842	10/15/2027
78015K-7D-0	ROYAL BANK OF CANADA 1.950% 01/17/23		01/17/2023	Maturity		1,000,000	1,000,000	994,060	998,824	0	1,176	0	1,176	0	1,000,000	0	0	0	9,750	01/17/2023
78403D-AZ-3	SBA TOWER TRUST 6.599% 01/15/28		05/03/2023	Various		261,966	252,000	252,124	252,120	0	(3)	0	(3)	0	252,117	0	9,849	9,849	4,814	01/15/2028
785592-AY-2	SABINE PASS LIQUEFACTION 5.900% 09/15/37		08/22/2023	Tax Free Exchange		9,984,708	10,000,000	9,985,600	9,985,037	0	(329)	0	(329)	0	9,984,708	0	0	0	440,861	09/15/2037

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
79549A-YP-8	SBM7 2003-1 A1 6.500% 09/25/33		12/01/2023	Paydown		31,878	31,878	24,582	30,213	0	4,132	2,467	1,665	0	31,878	0	0	0	988	09/25/2033
808513-CB-9	SCHWAB CORP 5.000% Perpet.		01/30/2023	Various		316,255	328,000	326,016	326,016	0	0	0	0	0	326,016	0	(9,761)	(9,761)	2,687	01/01/9999
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2023	Paydown		68,904	68,904	67,709	68,297	0	607	0	607	0	68,904	0	0	0	1,323	07/25/2043
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		12/01/2023	Paydown		20,022	20,022	19,972	20,002	0	20	0	20	0	20,022	0	0	0	343	01/25/2045
81745R-AH-3	SEMT 2013-3 B2 3.530% 03/25/43		12/01/2023	Paydown		70,012	70,012	71,852	70,356	0	(344)	0	(344)	0	70,012	0	0	0	1,256	03/25/2043
82280Q-BY-6	SCOT 2015-1 B1 3.776% 08/25/45		12/01/2023	Paydown		226,703	226,703	232,937	228,929	0	(2,226)	0	(2,226)	0	226,703	0	0	0	5,619	08/25/2045
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		12/25/2023	Paydown		576,395	576,395	576,366	576,344	0	51	0	51	0	576,395	0	0	0	5,803	09/25/2037
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		02/23/2023	STIFEL NICHOLAS		306,788	303,000	310,575	305,078	0	(242)	0	(242)	0	304,836	0	1,952	1,952	4,318	06/15/2024
862121-A#-7	STORE CAPITAL CORP PP 4.730% 04/28/26		03/09/2023	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	70,950	04/28/2026
862121-AA-8	STORE CAPITAL CORP 4.500% 03/15/28		04/05/2023	MORGAN STANLEY FIXED INC		279,023	306,000	280,761	280,931	0	1,142	0	1,142	0	282,073	0	(3,050)	(3,050)	7,841	03/15/2028
86765B-AL-3	SUNOCO LOGISTICS PARTNER 3.450% 01/15/23		01/15/2023	Maturity		1,000,000	1,000,000	940,650	999,658	0	342	0	342	0	1,000,000	0	0	0	17,250	01/15/2023
872480-AA-6	TIF 2020-1A A 2.090% 08/20/45		12/20/2023	Paydown		800,000	800,000	799,652	799,741	0	259	0	259	0	800,000	0	0	0	9,057	08/20/2045
87303*-AA-9	THL Credit 5.000% 12/03/24		12/29/2023	PRIVATE PLACEMENT		4,620,778	4,620,778	4,620,778	4,620,778	0	0	0	0	0	4,620,778	0	0	0	154,949	12/03/2024
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		08/25/2023	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	860	08/25/2051
87901J-AH-8	TGNA 5.000% 09/15/29		03/10/2023	US BANCORP		136,769	158,000	152,668	152,840	0	142	0	142	0	152,982	0	(16,213)	(16,213)	3,928	09/15/2029
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2023	Various		200,699	200,699	200,484	200,665	0	34	0	34	0	200,699	0	0	0	6,140	03/30/2024
88033G-DA-5	TENET HEALTHCARE 5.125% 11/01/27		01/20/2023	Various		644,000	644,000	644,000	644,000	0	0	0	0	0	644,000	0	0	0	7,243	11/01/2027
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		05/04/2023	Various		5,948,422	5,841,630	6,696,881	6,279,399	0	(67,538)	0	(67,538)	0	6,211,861	0	(263,439)	(263,439)	137,601	06/15/2047
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		04/15/2023	Paydown		207,773	207,773	238,193	223,344	0	(15,570)	0	(15,570)	0	207,773	0	0	0	2,667	06/15/2047
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		02/09/2023	BANK of AMERICA SEC		259,720	261,241	299,427	276,247	0	(384)	0	(384)	0	275,863	0	(16,143)	(16,143)	2,340	07/15/2059
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		01/15/2023	Paydown		5,646	5,646	6,471	5,970	0	(324)	0	(324)	0	5,646	0	0	0	26	07/15/2059
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		12/01/2023	Paydown		108,401	108,401	107,741	107,828	0	573	0	573	0	108,401	0	0	0	1,997	03/25/2058
89832Q-AF-6	TRUIST FINANCIAL CORP 5.100% 03/01/30		01/25/2023	JP MORGAN SEC		531,274	547,000	568,992	566,707	0	(161)	0	(161)	0	566,546	0	(35,272)	(35,272)	11,314	03/01/2030
90353K-AW-9	UBSCM 2018-C13 ASB 4.241% 10/15/51		12/01/2023	Paydown		69,672	69,672	71,762	70,622	0	(950)	0	(950)	0	69,672	0	0	0	2,838	10/15/2051
90367U-AA-9	US ACUTE CARE SOLUTIONS 6.375% 03/01/26		05/17/2023	DEUTSCHE BANK		304,413	355,000	355,888	355,620	0	(114)	0	(114)	0	355,506	0	(51,093)	(51,093)	16,219	03/01/2026
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2023	Redemption 100.0000		158,297	158,297	158,297	158,297	0	0	0	0	0	158,297	0	0	0	3,680	07/07/2028
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2023	Redemption 100.0000		278,459	278,459	278,459	278,459	0	0	0	0	0	278,459	0	0	0	7,827	09/03/2026
911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		06/02/2023	BANK of AMERICA SEC		950,745	964,000	833,830	875,817	0	7,376	0	7,376	0	883,193	0	67,552	67,552	42,858	05/15/2027
913017-CH-0	UNITED TECHNOLOGIES 2.650% 11/01/26		09/06/2023	BARCLAYS		4,607,100	5,000,000	4,989,950	4,995,732	0	722	0	722	0	4,996,453	0	(389,353)	(389,353)	112,993	11/01/2026
914906-AS-1	UNIVISION COMMUNICATIONS INC 5.125% 02/15/25		07/21/2023	Various		1,809,080	1,846,000	1,822,925	1,838,709	0	1,892	0	1,892	0	1,840,601	0	(31,521)	(31,521)	49,761	02/15/2025
92539N-AA-4	Verus Securitiza20227 st 2022-7 A1 5.152% 07/25/67		12/01/2023	Paydown		800,999	800,999	789,484	0	0	11,514	0	11,514	0	800,999	0	0	0	15,611	07/25/2067
92556H-AD-9	VIACOMCBS INC 4.200% 05/19/32		11/29/2023	BNP SECURITIES		259,436	305,000	342,698	337,363	0	(2,876)	0	(2,876)	0	334,488	0	(75,052)	(75,052)	13,237	05/19/2032
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		12/05/2023	Redemption 100.0000		105,726	105,726	105,726	105,726	0	0	0	0	0	105,726	0	0	0	25,421	06/30/2030
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		12/01/2023	Paydown		1,240,543	1,240,543	1,277,699	1,242,406	0	(1,863)	0	(1,863)	0	1,240,543	0	0	0	27,018	05/15/2047
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2023	Paydown		358,764	358,764	369,506	358,935	0	(172)	0	(172)	0	358,764	0	0	0	5,454	03/15/2046
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		10/30/2023	Redemption 100.0000		113,273	113,273	114,293	113,387	0	(114)	0	(114)	0	113,273	0	0	0	3,604	04/30/2024
94974B-FY-1	WELLS FARGO CO 4.100% 06/03/26		02/23/2023	JANE STREET EXECUTION SERVICES		4,821,850	5,000,000	4,994,850	4,998,130	0	(49)	0	(49)	0	4,998,081	0	(176,231)	(176,231)	47,833	06/03/2026
94978#-AH-0	WELLS FARGO BK NORTHWEST PP 7.530% 01/10/24		12/10/2023	Redemption 100.0000		113,167	113,167	113,167	113,167	0	0	0	0	0	113,167	0	0	0	4,114	01/10/2024
95001Q-AS-0	WFCM 2018-C46 ASB 4.086% 08/15/51		12/01/2023	Paydown		189,582	189,582	195,269	191,934	0	(2,352)	0	(2,352)	0	189,582	0	0	0	6,798	08/15/2051
95002T-AA-2	WFMBS 2020-3 A1 3.000% 06/25/50		12/01/2023	Paydown		162,579	162,579	167,914	167,906	0	(5,327)	0	(5,327)	0	162,579	0	0	0	2,567	06/25/2050
95002X-BH-7	WFCM 2020-C57 XA 2.069% 08/15/53		12/01/2023	Paydown		0	0	102,383	84,652	0	(84,652)	0	(84,652)	0	0	0	0	0	8,525	08/15/2053
97652Q-BL-2	WIN 2014-2 B3 4.049% 09/20/44		12/01/2023	Paydown		557,722	557,722	575,150	564,384	0	(6,662)	0	(6,662)	0	557,722	0	0	0	13,613	09/20/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
980745-D@-9	WOODWARD GOVERNOR CO PP 4.030% 11/15/23		11/15/2023	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	180,902	11/15/2023
98419M-AJ-9	XYLEM INC 3.250% 11/01/26		09/06/2023	BARCLAYS		4,672,250	5,000,000	4,989,700	4,995,560	0	739	0	739	0	4,996,299	0	(324,049)	(324,049)	138,576	11/01/2026
98956P-AF-9	ZIMMER HOLDINGS INC 3.550% 04/01/25		05/18/2023	US BANCORP		1,941,580	2,000,000	1,936,860	1,980,647	0	3,248	0	3,248	0	1,983,895	0	(42,315)	(42,315)	45,558	04/01/2025
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		02/01/2023	Maturity		3,200,000	3,200,000	3,232,800	3,200,000	0	0	0	0	0	3,200,000	0	0	0	52,000	02/01/2023
AUDAXI-I*-1	Audax Direct Lending Solutions 8.000% 01/01/32		05/31/2023	PRIVATE PLACEMENT		414,932	414,932	414,932	414,932	0	0	0	0	0	414,932	0	0	0	16,782	01/01/2032
009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A	12/15/2023	Redemption 100.0000		144,664	144,664	144,664	144,664	0	0	0	0	0	144,664	0	0	0	4,069	12/15/2027
064159-8N-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A	02/01/2023	JP MORGAN SEC		259,910	329,000	329,000	329,000	0	0	0	0	0	329,000	0	(69,090)	(69,090)	3,180	10/27/2081
06417M-C4-5	BANK OF NOVA SCO 6.000% 08/08/23	A	08/08/2023	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	161,624	08/08/2023
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A	09/20/2023	Call 92.2210		378,106	410,000	443,210	440,555	0	(1,173)	0	(1,173)	0	439,381	0	0	0	(44,833)	06/15/2037
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A	05/05/2023	BANK of AMERICA SEC		185,500	200,000	203,500	202,349	0	(239)	0	(239)	0	202,109	0	(16,609)	(16,609)	5,450	04/01/2026
740212-AM-7	PRECISION DRILLING CORP 6.875% 01/15/29	A	10/11/2023	JEFFERIES & CO		121,440	128,000	133,201	132,111	0	(735)	0	(735)	0	131,376	0	(9,936)	(9,936)	10,945	01/15/2029
74819R-AP-1	QUEBECOR MEDIA INC 5.750% 01/15/23	A	01/15/2023	Maturity		508,000	508,000	508,000	508,000	0	0	0	0	0	508,000	0	0	0	2,434	01/15/2023
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	09/03/2023	Redemption 100.0000		78,834	78,834	78,834	78,834	0	0	0	0	0	78,834	0	0	0	3,213	03/03/2024
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	12/08/2023	Various		183,496	183,308	152,604	156,000	0	7,821	0	7,821	0	163,821	0	19,675	19,675	13,997	02/12/2026
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	11/12/2023	Redemption 100.0000		66,692	66,692	55,521	56,756	0	9,935	0	9,935	0	66,692	0	0	0	3,067	02/12/2026
05601H-AA-2	BSPRT 2021-FL6 A 6.570% 03/15/36	D	11/15/2023	Paydown		1,226,352	1,226,352	1,226,352	1,226,352	0	0	0	0	0	1,226,352	0	0	0	69,545	03/15/2036
07134C-AA-5	Battery Park CLO20221A 2022-1A A1 7.626% 10/20/35	D	11/30/2023	RBC/DAIN		10,040,000	10,000,000	9,952,333	9,946,048	0	8,935	0	8,935	0	9,954,983	0	85,017	85,017	806,507	10/20/2035
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D	09/08/2023	Various		487,001	650,000	654,550	654,462	0	(58)	0	(58)	0	654,404	0	(167,403)	(167,403)	37,457	01/31/2050
111021-AL-5	BRITISH TELECOM PLC 5.125% 12/04/28	D	10/25/2023	MARKET AXESS		401,554	422,000	495,669	483,209	0	(8,369)	0	(8,369)	0	474,840	0	(73,286)	(73,286)	19,405	12/04/2028
11102A-AE-1	BRITISH TELECOMMUNICATIO 3.250% 11/08/29	D	11/21/2023	MIZUHO SECURITIES USA INC		294,932	337,000	287,847	288,219	0	5,354	0	5,354	0	293,573	0	1,360	1,360	11,439	11/08/2029
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D	02/01/2023	Various		4,146,589	4,103,000	4,204,813	4,149,257	0	(2,668)	0	(2,668)	0	4,146,589	0	0	0	36,699	06/15/2026
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	05/05/2023	Maturity		2,343,000	2,343,000	2,286,221	2,313,300	0	29,700	0	29,700	0	2,343,000	0	0	0	5,858	05/05/2023
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.750% 10/01/26	D	02/09/2023	BANK of AMERICA SEC		394,046	411,000	423,913	418,088	0	(445)	0	(445)	0	417,643	0	(23,597)	(23,597)	10,172	10/01/2026
314890-AD-6	FERGUSON FINANCE PLC 4.650% 04/20/32	D	06/28/2023	IMPERIAL CAPITAL LLC		623,362	657,000	650,486	650,632	0	268	0	268	0	650,901	0	(27,539)	(27,539)	21,216	04/20/2032
31572U-AG-1	FIBRIA OVERSEAS FINANCE 4.000% 01/14/25	D	09/01/2023	Tax Free Exchange		3,986,765	4,000,000	3,938,960	3,980,635	0	6,131	0	6,131	0	3,986,765	0	0	0	160,000	01/14/2025
344419-AC-0	FOMENTO ECONOMICO MEX 3.500% 01/16/50	D	03/09/2023	Call 75.2780		3,010,367	3,999,000	4,330,117	4,315,668	0	(1,540)	0	(1,540)	0	4,314,128	0	0	0	(1,213,915)	01/16/2050
36165R-AC-9	GCC SAB DE CV 3.614% 04/20/32	D	03/20/2023	GOLDMAN SACHS		644,875	770,000	667,900	670,909	0	1,882	0	1,882	0	672,791	0	(27,916)	(27,916)	11,750	04/20/2032
44841D-AB-8	HUTCHISON WHAMPOA FIN 3.625% 10/31/24	D	04/12/2023	Various		2,948,700	3,000,000	3,071,610	3,015,277	0	(2,320)	0	(2,320)	0	3,012,957	0	(64,257)	(64,257)	49,542	10/31/2024
44920U-AM-0	HYUNDAI CAPITAL SERVICES 3.750% 03/05/23	D	03/05/2023	Maturity		10,000,000	10,000,000	9,977,000	9,998,289	0	1,711	0	1,711	0	10,000,000	0	0	0	187,500	03/05/2023
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	D	04/18/2023	MORGAN STANLEY FIXED INC		797,479	850,000	913,562	892,589	0	(3,684)	0	(3,684)	0	888,905	0	(91,426)	(91,426)	21,817	07/26/2026
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	C	06/01/2023	Redemption 100.0000		107,000	107,000	111,762	108,006	0	(1,006)	0	(1,006)	0	107,000	0	0	0	3,852	06/01/2025
46590X-AE-6	JBS USA FOOD FINANCE JBS USA 4.375% 02/02/52	D	08/22/2023	Tax Free Exchange		3,011,119	3,000,000	3,011,490	3,011,214	0	(96)	0	(96)	0	3,011,119	0	0	0	138,542	02/02/2052
46590X-AJ-5	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/24/2023	Tax Free Exchange		567,615	552,000	584,097	578,707	0	(11,091)	0	(11,091)	0	567,615	0	0	0	26,212	12/01/2052
46590X-AX-4	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/25/2023	Various		191,857	204,000	210,201	0	0	(93)	0	(93)	0	210,108	0	(18,251)	(18,251)	3,237	12/01/2052
47032F-AB-5	JAMES HARDIE INTL FIN 5.000% 01/15/28	D	06/14/2023	Various		1,109,911	1,166,000	1,116,445	1,134,786	0	2,442	0	2,442	0	1,137,228	0	(27,317)	(27,317)	53,380	01/15/2028
55292W-AA-8	MC BRAZIL DWNSTRM 7.250% 06/30/31	D	01/02/2023	Redemption 100.0000		9,247	9,247	9,326	9,318	0	(71)	0	(71)	0	9,247	0	0	0	0	06/30/2031
591555-AF-4	METINVEST BV 7.750% 10/17/29	D	02/08/2023	MORGAN STANLEY FIXED INC		300,750	600,000	644,100	636,905	0	(494)	0	(494)	0	636,411	0	(335,661)	(335,661)	10,721	10/17/2029
65558U-YC-0	NORDEA BANK ABP NEW YORK 5.450% 04/28/23	D	04/28/2023	Maturity		2,930,000	2,930,000	2,930,000	2,930,000	0	0	0	0	0	2,930,000	0	0	0	51,120	04/28/2023
69290L-AG-2	PFP 2021-7 C 7.120% 04/14/38	D	12/14/2023	Paydown		947,709	947,709	944,155	945,414	0	2,296	0	2,296	0	947,709	0	0	0	64,095	04/14/2038
69377F-AB-2	FREEPORT INDONESIA PT 5.315% 04/14/32	D	05/11/2023	GOLDMAN SACHS		582,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(18,000)	(18,000)	18,691	04/14/2032
78485W-AA-7	STWD 2019-FL1 A 6.532% 07/15/38	D	11/15/2023	Paydown		5,353,763	5,353,763	5,353,763	5,353,763	0	0	0	0	0	5,353,763	0	0	0	184,191	07/15/2038
81254U-AK-2	SEASPAN CORP 5.500% 08/01/29	D	02/13/2023	Various		233,325	306,000	307,850	307,358	0	(38)	0	(38)	0	307,320	0	(73,995)	(73,995)	9,070	08/01/2029
822866-AA-7	Shelter Growth C2021FL3 2021-FL3 A 6.556% 09/15/36	D	12/15/2023	Paydown		9,811,500	9,811,500	9,811,500	9,811,500	0	0	0	0	0	9,811,500	0	0	0	483,586	09/15/2036
87969N-AD-7	TELSTRA CORP LTD 3.125% 04/07/25	D	05/11/2023	TD SECURITIES		5,516,830	5,650,000	5,474,716	5,602,403	0	7,588	0	7,588	0	5,609,991	0	(93,162)	(93,162)	106,918	04/07/2025
903742-AA-2	ULKER BISKUVI SANAYI AS 6.950% 10/30/25	D	10/30/2023	JPM FUNDS RECAP		303,875	325,000	340,730	335,149	0	(2,796)	0	(2,796)	0	332,353	0	(28,478)	(28,478)	22,650	10/30/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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
92857W-BJ-8	VODAFONE GROUP PLC 4.125% 05/30/25	D	02/28/2023	JP MORGAN SEC		2,432,050	2,500,000	2,475,725	2,490,726	0	556	0	556	0	2,491,282	0	(59,232)	(59,232)	26,354	05/30/2025
92979@-AC-6	WACKER CHEMICAL PP 4.180% 04/23/23	D	04/23/2023	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	147,113	04/23/2023
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV 5.500% 06/15/23	D	06/15/2023	Various		369,000	369,000	393,908	370,602	0	(1,602)	0	(1,602)	0	369,000	0	0	0	10,120	06/15/2023
G1257*-AJ-0	BOREALIS FUNDING PP 5.360% 08/19/23	D	08/19/2023	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	536,000	08/19/2023
G2615@-AB-0	DCC TREAS IRELAN PP 4.040% 04/25/23	D	04/25/2023	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	80,800	04/25/2023
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP 6.050% 12/15/23	C	12/15/2023	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,500	12/15/2023
G55555-AR-0	LOGAN GROUP CO LTD 7.500% 08/25/23	D	01/31/2023	MORGAN STANLEY FIXED INC		90,000	300,000	70,355	66,527	3,828	0	0	3,828	0	70,355	0	19,645	19,645	0	08/25/2023
G9284#-BD-8	VITOL FINANCE PP 4.400% 06/27/23	D	06/27/2023	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	06/27/2023
G9338#-AB-9	VESUVIUS PLC PP 4.610% 12/03/23	D	12/03/2023	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	46,100	12/03/2023
N4281@-BS-3	KONINKLIJKE VOPAK NV PP 3.740% 06/19/23	D	06/19/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	37,608	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/24	D	11/22/2023	PRIVATE PLACEMENT		307,233	0	0	0	0	0	0	0	0	0	0	307,233	307,233	0	07/15/2024
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/24	D	11/22/2023	PRIVATE PLACEMENT		46,717	0	0	0	0	0	0	0	0	0	0	46,717	46,717	0	07/15/2024
Q1842#-AC-2	ARC INFRASTRUCTURE PTY LTD PP 4.230% 03/27/23	C	03/27/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	42,300	03/27/2023
V6560A-AP-7	OFFICE CHERIFIEN DES PHO 3.750% 06/23/31	D	05/09/2023	BARCLAYS LONDON		322,438	385,000	326,288	326,401	0	1,922	0	1,922	0	328,323	0	(5,885)	(5,885)	5,534	06/23/2031
90376P-EH-0	INT DEV FIN CORP AGENCY DEBENTURES		12/29/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	609	07/05/2038
912828-P3-8	U S TREASURY		12/29/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,750	01/31/2023
299620-EB-6	EVANSVILLE-VANDERBURGH IND SCH EDUCATION		12/29/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	111,000	07/15/2023
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		12/29/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	401	05/01/2041
65339K-BT-6	NEXTERA ENERGY CAPITAL		12/29/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	11,918	02/22/2023
785592-AD-8	SABINE PASS LIQUEFACTION		12/29/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	18,750	04/15/2023
G9284#-BD-8	VITOL FINANCE PP		12/29/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	66,000	06/27/2023
369604-BQ-5	GENERAL ELECTRIC CO		12/29/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	6,824	06/27/2023
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						390,694,786	392,793,102	399,710,775	394,901,706	3,828	(359,835)	2,467	(358,474)	0	399,134,563	0	(7,100,267)	(7,100,267)	10,513,609	XXX
020002-BB-6	ALLSTATE CORPORATION 3.291% 08/15/53		07/25/2023	Various		766,729	773,000	713,143	713,311	0	404	0	404	0	713,715	0	53,013	53,013	42,006	08/15/2053
118230-AS-0	BUCKEYE PARTNERS 9.694% 01/22/78		12/27/2023	Call 100.0000		3,000,000	3,000,000	2,984,220	2,984,198	0	(315)	0	(315)	0	2,983,883	0	16,117	16,117	357,354	01/22/2078
21869M-AA-5	CORESTATES CAPTL III 6.211% 02/15/27		09/25/2023	SEAPORT GROUP LLC		80,115	84,000	81,354	82,054	0	294	0	294	0	82,348	0	(2,233)	(2,233)	4,126	02/15/2027
23311R-AH-9	DCP MIDSTREAM LLC 5.850% 05/21/43		05/22/2023	Call 100.0000		318,000	318,000	309,240	309,288	0	109	0	109	0	309,398	0	8,602	8,602	9,302	05/21/2043
369604-BQ-5	GENERAL ELECTRIC CO 8.196% Perpet.		03/03/2023	BARCLAYS		286,000	286,000	271,343	271,343	0	0	0	0	0	271,343	0	14,658	14,658	5,276	01/01/9999
369604-BQ-5	GENERAL ELECTRIC CO 8.196% Perpet.		03/15/2023	Call 100.0000		337,000	337,000	309,872	309,872	0	0	0	0	0	309,872	0	27,128	27,128	0	01/01/9999
744320-BJ-0	PRUDENTIAL FINANCIAL 5.125% 03/01/52		11/06/2023	Various		487,595	547,000	542,728	542,730	0	49	0	49	0	542,780	0	(55,185)	(55,185)	29,717	03/01/2052
976657-AH-9	WISCONSIN ENERGY CORP 7.754% 05/15/67		09/07/2023	Various		28,134	31,000	28,288	28,331	0	5	0	5	0	28,336	0	(202)	(202)	1,839	05/15/2067
1309999999. Subtotal - Bonds - Hybrid Securities						5,303,573	5,376,000	5,240,188	5,241,127	0	546	0	546	0	5,241,675	0	61,898	61,898	449,620	XXX
2509999997. Total - Bonds - Part 4						464,698,916	473,215,313	478,656,450	467,330,488	3,785	(608,148)	2,467	(606,830)	0	477,840,624	0	(9,211,825)	(9,211,825)	9,852,765	XXX
2509999998. Total - Bonds - Part 5						127,441,456	129,983,779	128,097,011	0	0	133,382	0	133,382	0	128,230,394	0	(788,938)	(788,938)	1,259,144	XXX
2509999999. Total - Bonds						592,140,372	603,199,092	606,753,461	467,330,488	3,785	(474,766)	2,467	(473,448)	0	606,071,018	0	(10,000,763)	(10,000,763)	11,111,909	XXX
902973-73-4	U S BANCORP PREFERRED		01/13/2023	JANNEY MONTGOMERY SCOTT NINC	9,773.000	167,141	0.00	168,164	151,482	16,682	0	0	16,682	0	168,164	0	(1,022)	(1,022)	2,291	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						167,141	XXX	168,164	151,482	16,682	0	0	16,682	0	168,164	0	(1,022)	(1,022)	2,291	XXX
4509999997. Total - Preferred Stocks - Part 4						167,141	XXX	168,164	151,482	16,682	0	0	16,682	0	168,164	0	(1,022)	(1,022)	2,291	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						167,141	XXX	168,164	151,482	16,682	0	0	16,682	0	168,164	0	(1,022)	(1,022)	2,291	XXX
009158-10-6	APD		06/01/2023	S. G. COWEN SECURITIES CORP.	1,070.000	291,064		315,532	245,683	(6,124)	0	0	(6,124)	0	315,532	0	(24,468)	(24,468)	3,164	
03073E-10-5	CENCORA, INC.		11/28/2023	Various	9,684.000	1,815,964		1,029,755	1,604,736	(574,981)	0	0	(574,981)	0	1,029,755	0	786,209	786,209	14,602	
032654-10-5	ANALOG DEVICES		08/02/2023	S. G. COWEN SECURITIES CORP.	1,579.000	304,715		128,624	259,003	(130,380)	0	0	(130,380)	0	128,624	0	176,091	176,091	2,716	

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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
036752-10-3	ELEVANCE HEALTH, INC		03/28/2023	S. G. COWEN SECURITIES CORP.	554.000	259,745		84,481	284,185	(199,704)	0	0	(199,704)	0	84,481	0	175,264	175,264	820	
04010L-10-3	ARES CAPITAL CORP		11/29/2023	S. G. COWEN SECURITIES CORP.	10,102.000	199,523		187,171	186,584	587	0	0	587	0	187,171	0	12,352	12,352	14,547	
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/14/2023	Various	2,152.000	499,634		424,883	514,027	(89,144)	0	0	(89,144)	0	424,883	0	74,751	74,751	7,665	
060505-10-4	BANK OF AMERICA CORP		06/26/2023	S. G. COWEN SECURITIES CORP.	2,290.000	63,886		109,581	75,845	33,736	0	0	33,736	0	109,581	0	(45,695)	(45,695)	1,008	
09259E-10-8	TCP CAPITAL CORP		11/28/2023	S. G. COWEN SECURITIES CORP.	7,547.000	89,320		104,835	97,658	7,177	0	0	7,177	0	104,835	0	(15,515)	(15,515)	8,679	
11135F-10-1	BROADCOM INC		12/19/2023	S. G. COWEN SECURITIES CORP.	1,111.000	1,098,113		331,475	621,193	(289,719)	0	0	(289,719)	0	331,475	0	766,638	766,638	14,407	
149123-10-1	CATERPILLAR INC		03/27/2023	S. G. COWEN SECURITIES CORP.	2,736.000	596,624		247,503	655,436	(407,933)	0	0	(407,933)	0	247,503	0	349,122	349,122	3,283	
191216-10-0	COCA-COLA CO		11/01/2023	Various	19,730.000	1,157,779		834,390	1,255,025	(420,636)	0	0	(420,636)	0	834,390	0	323,389	323,389	19,004	
244199-10-5	DEERE & COMPANY		03/17/2023	Various	2,010.000	775,081		161,121	861,808	(700,687)	0	0	(700,687)	0	161,121	0	613,960	613,960	2,412	
25746U-10-9	DOMINION RESOURCES		04/20/2023	S. G. COWEN SECURITIES CORP.	13,728.000	786,522		1,057,569	841,801	215,768	0	0	215,768	0	1,057,569	0	(271,047)	(271,047)	9,163	
26614N-10-2	DUPONT DE NEMOURS INC		09/19/2023	Various	10,581.000	789,590		819,559	723,429	93,212	0	0	93,212	0	819,559	0	(29,970)	(29,970)	11,427	
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP		05/11/2023	TENDER OFFER	9,492.000	52,835		42,904	40,436	2,468	0	0	2,468	0	42,904	0	9,932	9,932	0	
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP		05/12/2023	Taxable Exchange	72,508.000	283,719		327,736	308,884	18,852	0	0	18,852	0	327,736	0	(44,018)	(44,018)	0	
30231G-10-2	EXXON MOBIL CORP		08/03/2023	S. G. COWEN SECURITIES CORP.	200.000	21,171		11,404	22,060	(10,656)	0	0	(10,656)	0	11,404	0	9,767	9,767	364	
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON		08/22/2023	GOLDMAN SACHS	2,180.000	143,559		140,504	0	0	0	0	0	0	140,504	0	3,055	3,055	1,003	
35137L-10-5	FOX CORP		11/27/2023	Various	12,482.000	391,708		415,205	379,078	36,127	0	0	36,127	0	415,205	0	(23,498)	(23,498)	5,488	
38141G-10-4	GOLDMAN SACHS GROUP INC		08/03/2023	VIRTU FINANCIAL	60.000	21,101		19,972	20,603	(631)	0	0	(631)	0	19,972	0	1,129	1,129	300	
38147U-10-7	GOLDMAN SACHS BDC INC		11/28/2023	S. G. COWEN SECURITIES CORP.	7,034.000	104,505		137,233	96,506	40,727	0	0	40,727	0	137,233	0	(32,728)	(32,728)	12,661	
38173M-10-2	GOLUB CAPITAL BDC INC		11/29/2023	Various	15,174.000	226,923		227,177	199,690	27,487	0	0	27,487	0	227,177	0	(254)	(254)	16,236	
459200-10-1	IBM		08/03/2023	S. G. COWEN SECURITIES CORP.	291.000	41,828		36,596	40,999	(4,403)	0	0	(4,403)	0	36,596	0	5,232	5,232	963	
460690-10-0	INTERPUBLIC GROUP		05/18/2023	S. G. COWEN SECURITIES CORP.	5,973.000	226,467		221,849	198,961	22,889	0	0	22,889	0	221,849	0	4,618	4,618	1,852	
46625H-10-0	JP MORGAN CHASE & CO		08/22/2023	Various	3,985.000	570,200		429,256	534,389	(105,132)	0	0	(105,132)	0	429,256	0	140,944	140,944	10,181	
478160-10-4	JOHNSON & JOHNSON		08/03/2023	S. G. COWEN SECURITIES CORP.	246.000	42,059		39,842	43,456	(3,614)	0	0	(3,614)	0	39,842	0	2,217	2,217	571	
482480-10-0	KLA CORPORATION		08/02/2023	S. G. COWEN SECURITIES CORP.	1,724.000	837,225		556,541	650,000	(93,459)	0	0	(93,459)	0	556,541	0	280,684	280,684	4,482	
539830-10-9	LOCKHEED MARTIN		08/03/2023	VIRTU FINANCIAL	23.000	10,345		8,704	11,189	(2,486)	0	0	(2,486)	0	8,704	0	1,642	1,642	138	
580135-10-1	McDONALDS		02/07/2023	Keefe Bruyette & Woods Eq	1,269.000	337,894		162,736	334,420	(171,683)	0	0	(171,683)	0	162,736	0	175,158	175,158	0	
594918-10-4	MICROSOFT CORP		11/27/2023	Various	1,540.000	574,516		79,724	369,323	(289,599)	0	0	(289,599)	0	79,724	0	494,792	494,792	4,297	
681919-10-6	OMNICOM GROUP		03/24/2023	S. G. COWEN SECURITIES CORP.	4,385.000	382,110		331,495	357,684	(26,189)	0	0	(26,189)	0	331,495	0	50,615	50,615	6,139	
68389X-10-5	ORACLE CORP		08/24/2023	Various	7,675.000	874,449		599,098	627,355	(28,256)	0	0	(28,256)	0	599,098	0	275,351	275,351	6,408	
704326-10-7	PAYCHEX INC		09/14/2023	Various	3,970.000	451,318		447,937	458,773	(10,837)	0	0	(10,837)	0	447,937	0	3,381	3,381	6,319	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		08/03/2023	S. G. COWEN SECURITIES CORP.	427.000	41,594		37,993	43,217	(5,223)	0	0	(5,223)	0	37,993	0	3,600	3,600	1,627	
718546-10-4	PHILLIPS 66		12/19/2023	Various	3,750.000	405,218		319,579	302,561	(77,231)	0	0	(77,231)	0	319,579	0	85,640	85,640	885	
74251V-10-2	PRINCIPAL FINANCIAL GROUP		11/15/2023	KEY BANC CAPITAL MARKETS	2,023.000	145,994		128,527	169,770	(41,243)	0	0	(41,243)	0	128,527	0	17,467	17,467	3,904	
744320-10-2	PRUDENTIAL FINANCIAL		11/15/2023	KEY BANC CAPITAL MARKETS	3,933.000	373,249		436,266	391,176	45,089	0	0	45,089	0	436,266	0	(63,017)	(63,017)	14,749	
747525-10-3	QUALCOMM		12/19/2023	S. G. COWEN SECURITIES CORP.	951.000	135,562		132,244	104,553	27,691	0	0	27,691	0	132,244	0	3,318	3,318	2,996	

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 11	12	13	14	15	16	17	18	19	20	21
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
75513E-10-1	RAYTHEON TECH CORP		08/03/2023	S. G. COWEN SECURITIES CORP.	482.000	40,833		37,181	48,643	(11,462)	0	0	(11,462)	0	37,181	0	3,652	3,652	549	
83012A-10-9	SIXTH TREET SPECIALITY LENDING		11/30/2023	Various	9,121.000	190,237		192,826	162,354	30,472	0	0	30,472	0	192,826	0	(2,589)	(2,589)	14,675	
863667-10-1	STRYKER CORP		06/26/2023	S. G. COWEN SECURITIES CORP.	3,477.000	983,671		652,355	850,092	(197,737)	0	0	(197,737)	0	652,355	0	331,316	331,316	3,227	
882508-10-4	TEXAS INSTRUMENTS		08/03/2023	S. G. COWEN SECURITIES CORP.	1,538.000	268,947		221,853	254,108	(32,256)	0	0	(32,256)	0	221,853	0	47,094	47,094	4,189	
88642R-10-9	TIDEWATER INC		01/27/2023	Various	63,760.000	2,745,392		680,319	2,349,556	(1,669,237)	0	0	(1,669,237)	0	680,319	0	2,065,073	2,065,073	0	
902973-30-4	U S BANCORP		12/19/2023	S. G. COWEN SECURITIES CORP.	3,288.000	145,259		171,625	143,390	28,235	0	0	28,235	0	171,625	0	(26,365)	(26,365)	6,313	
91913Y-10-0	VALERO ENERGY CORP		03/24/2023	Various	4,034.000	528,220		256,611	511,753	(255,142)	0	0	(255,142)	0	256,611	0	271,609	271,609	2,171	
92826C-83-9	VISA INC		11/27/2023	Various	3,874.000	946,374		833,073	804,862	28,211	0	0	28,211	0	833,073	0	113,301	113,301	4,852	
931142-10-3	WAL-MART		07/21/2023	S. G. COWEN SECURITIES CORP.	4,640.000	696,503		635,461	657,906	(22,445)	0	0	(22,445)	0	635,461	0	61,042	61,042	7,888	
G29183-10-3	EATON CORP PLC		06/23/2023	S. G. COWEN SECURITIES CORP.	5,151.000	941,867		374,929	808,449	(433,520)	0	0	(433,520)	0	374,929	0	566,938	566,938	7,997	
G65431-12-7	NOBLE CORP PLC NOBLE		01/31/2023	SG COWEN FIXED INC	1,523.000	61,220		26,043	57,432	(31,389)	0	0	(31,389)	0	26,043	0	35,176	35,176	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						22,971,632	XXX	15,209,277	20,580,041	(5,684,410)	0	0	(5,684,410)	0	15,209,277	0	7,762,355	7,762,355	266,321	XXX
31337#-10-5	FHLB CINCINNATI		12/20/2023	PRIVATE PLACEMENT	35,099.000	3,509,900		3,509,900	3,509,900	0	0	0	0	0	3,509,900	0	0	0	112,085	
31339*-10-7	FHLB Indianapolis		03/01/2023	PRIVATE PLACEMENT	24.000	2,400		2,162	2,400	(238)	0	0	(238)	0	2,162	0	238	238	14	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,512,300	XXX	3,512,062	3,512,300	(238)	0	0	(238)	0	3,512,062	0	238	238	112,099	XXX
5989999997. Total - Common Stocks - Part 4						26,483,932	XXX	18,721,339	24,092,341	(5,684,648)	0	0	(5,684,648)	0	18,721,339	0	7,762,593	7,762,593	378,420	XXX
5989999998. Total - Common Stocks - Part 5						680,378	XXX	629,042	0	0	0	0	0	0	629,042	0	51,337	51,337	5,430	XXX
5989999999. Total - Common Stocks						27,164,310	XXX	19,350,381	24,092,341	(5,684,648)	0	0	(5,684,648)	0	19,350,381	0	7,813,930	7,813,930	383,850	XXX
5999999999. Total - Preferred and Common Stocks						27,331,451	XXX	19,518,545	24,243,823	(5,667,966)	0	0	(5,667,966)	0	19,518,545	0	7,812,908	7,812,908	386,141	XXX
6009999999 - Totals						619,471,823	XXX	626,272,006	491,574,311	(5,664,181)	(474,766)	2,467	(6,141,414)	0	625,589,563	0	(2,187,855)	(2,187,855)	11,498,050	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
912810-TP-3	U S TREASURY 1.500% 02/15/53		08/10/2023	Various	10/02/2023	Various	7,315,000	7,248,866	7,100,465	7,249,350	0	484	0	484	0	0	(148,886)	(148,886)	35,035	25,499
91282C-EZ-0	US TREASURY NOTES 0.625% 07/15/32		01/13/2023	Various	01/19/2023	Various	5,880,000	5,654,904	5,717,650	5,655,105	0	201	0	201	0	0	62,546	62,546	9,578	9,371
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		06/13/2023	Various	09/07/2023	Various	19,345,000	18,998,546	18,803,892	19,005,329	0	6,783	0	6,783	0	0	(201,438)	(201,438)	77,160	56,620
91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33		06/13/2023	Various	12/28/2023	Various	22,670,000	22,358,764	21,967,105	22,370,266	0	11,502	0	11,502	0	0	(403,161)	(403,161)	315,434	94,282
91282C-GN-5	US TREASURY NOTES 4.625% 02/28/25		03/16/2023	MARKET AXESS	03/20/2023	GOLDMAN SACHS	2,060,000	2,086,398	2,092,751	2,086,248	0	(150)	0	(150)	0	0	6,503	6,503	5,437	4,401
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		02/24/2023	CITIGROUP GLOBAL MKTS	09/20/2023	Various	3,460,000	3,429,184	3,421,492	3,430,224	0	1,040	0	1,040	0	0	(8,732)	(8,732)	27,334	0
91282C-HB-0	US TREASURY NOTES 3.625% 05/15/26		06/09/2023	BMO CAPITAL MARKETS CORP	06/20/2023	Various	25,000,000	24,625,000	24,540,346	24,626,429	0	1,429	0	1,429	0	0	(86,083)	(86,083)	80,282	68,954
91282C-HT-1	US TREASURY NOTES 3.875% 08/15/33		10/05/2023	GOLDMAN SACHS	12/28/2023	CITIGROUP GLOBAL MKTS	2,500,000	2,337,109	2,511,611	2,340,101	0	2,991	0	2,991	0	0	171,511	171,511	35,802	13,689
0109999999. Subtotal - Bonds - U.S. Governments							88,230,000	86,738,771	86,155,312	86,763,052	0	24,280	0	24,280	0	0	(607,740)	(607,740)	586,062	272,816
00206R-MH-2	AT&T INC 6.020% 03/25/24		01/20/2023	J P MORGAN SEC	06/12/2023	Call 100.0000	1,400,000	1,399,860	1,400,000	1,399,908	0	48	0	48	0	0	92	92	34,788	5,390
03027X-AQ-3	AMERICAN TOWER CORP 3.000% 06/15/23		04/05/2023	GOLDMAN SACHS	06/15/2023	Maturity	1,400,000	1,393,784	1,400,000	1,400,000	0	6,216	0	6,216	0	0	0	0	21,000	13,417
06053F-AA-7	BANK OF AMERICA CORP 4.100% 07/24/23		05/03/2023	TD SECURITIES	07/24/2023	Maturity	400,000	398,760	400,000	400,000	0	1,240	0	1,240	0	0	0	0	8,200	4,601
071813-CE-7	BAXTER INTL INC 0.868% 12/01/23		10/05/2023	WELLS FARGO	12/01/2023	Maturity	600,000	595,578	600,000	600,000	0	4,422	0	4,422	0	0	0	0	2,604	1,866
073730-AG-8	BEAM SUNTORY INC 3.250% 06/15/23		01/26/2023	J P MORGAN SEC	06/15/2023	Maturity	1,000,000	992,900	1,000,000	1,000,000	0	7,100	0	7,100	0	0	0	0	16,250	4,063
092113-AH-2	BLACK HILLS CORP 4.250% 11/30/23		10/02/2023	WELLS FARGO	11/30/2023	Maturity	1,000,000	996,940	1,000,000	1,000,000	0	3,060	0	3,060	0	0	0	0	21,250	14,639
13123X-AZ-5	CALLON PETROLEUM CO 6.375% 07/01/26		02/22/2023	MORGAN STANLEY HI-YLD	07/17/2023	CITIGROUP GLOBAL MKTS	296,000	277,500	290,080	279,477	0	1,977	0	1,977	0	0	10,603	10,603	10,379	2,778
31620M-BP-0	FIDELITY NATIONAL INFORM 0.375% 03/01/23		02/01/2023	TD SECURITIES	03/01/2023	Maturity	1,800,000	1,794,168	1,800,000	1,800,000	0	5,832	0	5,832	0	0	0	0	3,375	2,850
37045V-AE-0	GENERAL MOTORS CO 4.875% 10/02/23		02/08/2023	GOLDMAN SACHS	03/01/2023	Call 100.0000	3,700,000	3,700,000	3,700,000	3,700,000	0	0	0	0	0	0	0	0	74,655	64,133
38141G-WU-4	GOLDMAN SACHS GROUP INC 5.708% 02/23/23		01/27/2023	RBC/DAIN	02/23/2023	Maturity	3,800,000	3,801,418	3,800,000	3,800,000	0	(1,418)	0	(1,418)	0	0	0	0	52,847	39,635
465685-AG-0	ITC HOLDINGS CORP 4.050% 07/01/23		02/15/2023	TD SECURITIES	06/16/2023	Call 100.0000	1,200,000	1,194,948	1,200,000	1,199,390	0	4,442	0	4,442	0	0	610	610	22,275	6,210
49427R-AQ-5	KILROY REALTY LP 2.500% 11/15/32		04/05/2023	MARKET AXESS	08/17/2023	Various	91,000	59,198	63,129	60,012	0	814	0	814	0	0	3,117	3,117	1,729	916
49427R-AR-3	KILROY REALTY LP 2.650% 11/15/33		04/03/2023	Various	12/20/2023	Various	316,000	197,586	236,107	202,852	0	5,266	0	5,266	0	0	33,255	33,255	9,218	3,241
526107-AD-9	LENNOX INTERNATIONAL INC 3.000% 11/15/23		05/12/2023	STIFEL NICHOLAS	11/15/2023	Maturity	200,000	197,316	200,000	200,000	0	2,684	0	2,684	0	0	0	0	3,000	17
55903V-BC-6	MAGALLANES INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange	11/13/2023	BARCLAYS	170,000	146,696	143,854	147,787	0	1,091	0	1,091	0	0	(3,933)	(3,933)	4,850	869
594918-CG-7	MICROSOFT CORP 3.400% 09/15/26		11/06/2023	Tax Free Exchange	12/08/2023	TD SECURITIES	1,500,000	1,457,477	1,450,860	1,458,861	0	1,384	0	1,384	0	0	(8,001)	(8,001)	12,325	7,225
617446-8W-2	MORGAN STANLEY 5.800% 01/25/24		01/30/2023	BANK OF NEW YORK	12/25/2023	Redemption 100.0000	1,200,000	1,198,980	1,200,000	1,200,000	0	1,020	0	1,020	0	0	0	0	61,608	1,110
678858-BW-0	OKLAHOMA GAS & ELECTRIC 0.553% 05/26/23		02/28/2023	KEY BANC-MCDONALD	05/26/2023	Maturity	1,275,000	1,261,281	1,275,000	1,275,000	0	13,719	0	13,719	0	0	0	0	3,525	1,880
74340X-CE-9	PROLOGIS TRUST 4.750% 06/15/33		03/23/2023	BANK of AMERICA SEC	05/22/2023	CITIGROUP GLOBAL MKTS	10,000,000	9,981,500	9,739,800	9,981,145	0	(355)	0	(355)	0	0	(241,345)	(241,345)	67,292	0
85172F-AM-1	SPRINGLEAF FINANCE CORP 6.875% 03/15/25		02/22/2023	GMP SECURITIES	09/13/2023	UBS WARBURG	259,000	252,849	256,410	254,432	0	1,584	0	1,584	0	0	1,978	1,978	17,806	7,864
85207U-AF-2	SPRINT CORP 7.875% 09/15/23		05/25/2023	GOLDMAN SACHS	09/15/2023	Maturity	1,200,000	1,205,868	1,200,000	1,200,000	0	(5,868)	0	(5,868)	0	0	0	0	47,250	19,688
87303*-AA-9	THL Credit 5.000% 12/03/24		05/31/2023	PRIVATE PLACEMENT	12/29/2023	PRIVATE PLACEMENT	1,025,779	1,025,779	1,025,779	1,025,779	0	0	0	0	0	0	0	0	26,072	0
13607G-RK-2	CANADIAN IMPERIAL BANK 0.950% 06/23/23	A	05/03/2023	TD SECURITIES	06/23/2023	Maturity	995,000	988,901	995,000	995,000	0	6,099	0	6,099	0	0	0	0	4,726	3,466
380355-AD-9	GOEASY LTD 5.375% 12/01/24	A	03/10/2023	BMO CAPITAL MARKETS CORP	12/01/2023	Call 100.0000	318,000	305,750	318,000	310,756	0	5,006	0	5,006	0	0	7,244	7,244	17,093	4,584
775109-AY-7	ROGERS COMMUNICATIONS 4.100% 10/01/23	A	04/11/2023	BANK of AMERICA SEC	10/01/2023	Maturity	1,142,000	1,132,955	1,142,000	1,142,000	0	9,045	0	9,045	0	0	0	0	23,411	1,561
12594K-AA-0	CNH INDUSTRIAL NV 4.500% 08/15/23	D	05/10/2023	US BANCORP	08/15/2023	Maturity	1,500,000	1,494,900	1,500,000	1,500,000	0	5,100	0	5,100	0	0	0	0	33,750	16,313
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	02/17/2023	TD SECURITIES	05/05/2023	Maturity	500,000	495,395	500,000	500,000	0	4,605	0	4,605	0	0	0	0	1,250	743
22535W-AE-7	CREDIT AGRICOLE LONDON 3.750% 04/24/23	D	01/30/2023	CREDIT AGRICOLE SECURITIES	04/24/2023	Maturity	839,000	836,911	839,000	839,000	0	2,089	0	2,089	0	0	0	0	15,731	8,477
38175W-AE-8	Golub Capital Pa201631A LO Ltd 2016-31A BR 7.754% 08/05/30	D	08/16/2023	DEUTSCHE BANK	11/07/2023	SCOTIA	750,000	740,250	744,000	741,166	0	916	0	916	0	0	2,834	2,834	15,142	1,772
456837-AK-9	ING GROEP N V 4.100% 10/02/23	D	09/05/2023	RBC/DAIN	10/02/2023	Maturity	900,000	898,812	900,000	900,000	0	1,188	0	1,188	0	0	0	0	18,450	15,888
50247V-AA-7	LYB INTL FINANCE BV 4.000% 07/15/23	D	04/03/2023	GOLDMAN SACHS	07/15/2023	Maturity	582,000	578,974	582,000	582,000	0	3,026	0	3,026	0	0	0	0	11,640	5,173

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
Y00130-RW-9	ADANI PORTS AND SPECIAL 3.375% 07/24/24	D	02/07/2023	DEUTSCHE BANK	10/13/2023	Call 97.5000	395,000	355,006	385,125	372,777	0	17,770	0	17,770	0	0	12,348	12,348	9,591	555
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							41,753,779	41,358,240	41,286,144	41,467,342	0	109,102	0	109,102	0	0	(181,198)	(181,198)	673,082	260,924
2509999998. Total - Bonds							129,983,779	128,097,011	127,441,456	128,230,394	0	133,382	0	133,382	0	0	(788,938)	(788,938)	1,259,144	533,740
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
25746U-10-9	DOMINION RESOURCES		02/21/2023	Morgan Stanley	04/20/2023	S. G. COWEN SECURITIES CORP.	1,710.000	99,954	96,964	99,954	0	0	0	0	0	0	(2,990)	(2,990)	1,141	0
68389X-10-5	ORACLE CORP		08/23/2023	S. G. COWEN SECURITIES CORP.	08/24/2023	Various	1,783.000	170,265	186,813	170,265	0	0	0	0	0	0	16,548	16,548	504	0
704326-10-7	PAYCHEX INC		02/22/2023	GOLDMAN SACHS	03/27/2023	S. G. COWEN SECURITIES CORP.	331.000	36,962	36,135	36,962	0	0	0	0	0	0	(826)	(826)	0	0
718546-10-4	PHILLIPS 66		11/28/2023	VIRTU FINANCIAL	12/19/2023	S. G. COWEN SECURITIES CORP.	805.000	95,223	106,762	95,223	0	0	0	0	0	0	11,539	11,539	0	0
747525-10-3	QUALCOMM		02/21/2023	Morgan Stanley	12/19/2023	S. G. COWEN SECURITIES CORP.	1,148.000	144,074	163,643	144,074	0	0	0	0	0	0	19,569	19,569	3,616	0
92826C-83-9	VISA INC		02/22/2023	S. G. COWEN SECURITIES CORP.	07/20/2023	S. G. COWEN SECURITIES CORP.	375.000	82,564	90,061	82,564	0	0	0	0	0	0	7,497	7,497	169	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								629,042	680,378	629,042	0	0	0	0	0	0	51,337	51,337	5,430	0
5989999998. Total - Common Stocks								629,042	680,378	629,042	0	0	0	0	0	0	51,337	51,337	5,430	0
5999999999. Total - Preferred and Common Stocks								629,042	680,378	629,042	0	0	0	0	0	0	51,337	51,337	5,430	0
6009999999 - Totals								128,726,053	128,121,834	128,859,436	0	133,382	0	133,382	0	0	(737,601)	(737,601)	1,264,574	533,740

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
50201*-10-2	LLIA, INC		00000	35-0457540	8BIII	568,942	0	568,942	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						568,942	0	568,942	XXX	XXX
1899999. Total Common Stocks						568,942	0	568,942	XXX	XXX
1999999 - Totals						568,942	0	568,942	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	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
7709999999 - Totals											XXX				XXX	XXX	XXX		

NONE

1.

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at 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
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2021	01/12/2024	191		198.82	1,733			145		145	(506)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2021	01/12/2024	1,931		198.82	18,470			1,468		1,468	(5,118)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2021	01/16/2024	1,741		198.20	15,767			1,863		1,863	(4,474)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2021	01/16/2024	656		198.20	6,266			702		702	(1,686)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/26/2024	409		198.28	3,702			682		682	(809)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/26/2024	3,354		198.28	32,053			5,601		5,601	(6,641)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	613		200.65	5,609			656		656	(1,159)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	1,924		200.65	18,567			2,058		2,058	(3,636)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2021	02/15/2024	696		201.04	6,384			759		759	(1,309)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2024	5,043		198.31	47,900			11,295		11,295	(7,715)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2024	343		198.31	3,087			768		768	(525)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2021	03/14/2024	7,307		201.86	70,653			8,257		8,257	(11,764)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2021	03/14/2024	659		201.86	6,038			745		745	(1,061)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2021	03/15/2024	767		202.01	7,037			836		836	(1,235)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2021	03/15/2024	99		202.01	958			108		108	(159)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/25/2021	03/27/2024	3,013		201.10	29,088			4,520		4,520	(4,520)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2021	03/27/2024	3,431		201.10	31,395			5,147		5,147	(5,147)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2021	04/12/2024	2,419		201.74	23,375			3,846		3,846	(3,411)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/12/2024	5,522		201.74	50,576			8,780		8,780	(7,786)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2021	04/15/2024	544		202.07	5,269			827		827	(762)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2021	04/15/2024	4,825		202.07	44,265			7,334		7,334	(6,755)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2021	04/26/2024	3,130		201.28	30,177			5,916		5,916	(4,038)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2021	05/14/2024	2,329		201.77	22,560			4,449		4,449	(2,795)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2021	05/15/2024	188		201.74	1,820			364		364	(224)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2021	05/15/2024	1,175		201.74	10,760			2,267		2,267	(1,398)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/23/2024	69		202.44	636			124		124	(81)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/23/2024	1,176		202.44	11,400			2,104		2,104	(1,376)					-	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2021	06/14/2024	2,035		203.97	19,920			3,154		3,154	(2,218)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2021	06/14/2024	10,992		203.97	102,011			17,037		17,037	(11,981)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2021	06/17/2024	637		204.14	6,240			974		974	(688)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2021	06/17/2024	1,886		204.14	17,518			2,886		2,886	(2,037)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2024	594		203.72	5,481			1,022		1,022	(612)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2024	638		203.72	6,214			1,098		1,098	(657)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2021	07/12/2024	5,567		203.88	54,140			10,299		10,299	(5,623)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2021	07/12/2024	221		203.88	2,034			408		408	(223)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2021	07/16/2024	5,392		203.25	49,649			11,108		11,108	(5,231)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2021	07/16/2024	2,135		203.25	20,745			4,399		4,399	(2,071)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2021	07/26/2024	1,797		203.70	17,531			3,611		3,611	(1,689)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2021	07/26/2024	412		203.70	3,814			829		829	(388)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2024	344		203.62	3,171			749		749	(296)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2024	2,780		203.62	27,055			6,060		6,060	(2,391)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2021	08/15/2024	74		203.40	717			166		166	(63)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2021	08/15/2024	811		203.40	7,475			1,825		1,825	(690)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/27/2024	4,268		203.60	41,538			9,731		9,731	(3,457)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/27/2024	6,979		203.60	64,371			15,913		15,913	(5,653)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/13/2024	8,451		202.69	81,881			22,650		22,650	(5,916)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/13/2024	153		202.69	1,404			410		410	(107)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2021	09/17/2024	3,105		202.88	30,114			8,198		8,198	(2,174)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2021	09/17/2024	5,718		202.88	52,548			15,095		15,095	(4,002)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2024	6,496		202.14	62,630			19,227		19,227	(4,027)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2024	134		202.14	1,220			395		395	(83)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2021	10/11/2024	94		201.53	857			316		316	(53)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2021	10/11/2024	3,950		201.53	37,890			13,232		13,232	(2,212)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2021	10/15/2024	2,832		202.30	25,728			8,781		8,781	(1,699)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2021	10/15/2024	751		202.30	7,205			2,329		2,329	(451)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2021	10/25/2024	612		202.73	5,543			1,847		1,847	(361)					-	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)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2021	10/25/2024	5,248		202.73	50,221			15,850		15,850	(3,097)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2024	4,807		203.45	46,259			13,989		13,989	(2,692)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2024	2,463		203.45	22,445			7,166		7,166	(1,379)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2021	11/15/2024	408		203.48	3,909			1,187		1,187	(228)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2021	11/15/2024	2,074		203.48	18,821			6,035		6,035	(1,161)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2024	59		202.87	536			188		188	(29)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2024	5,797		202.87	55,507			18,434		18,434	(2,840)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2021	12/13/2024	14,893		200.43	140,594			62,253		62,253	(4,021)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2021	12/16/2024	373		201.30	3,525			1,438		1,438	(123)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2021	12/16/2024	1,118		201.30	10,013			4,314		4,314	(369)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2021	12/27/2024	1,780		202.28	16,056			6,335		6,335	(658)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2021	12/27/2024	2,437		202.28	23,220			8,676		8,676	(902)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/14/2025	150		200.63	1,326			676		676	(10)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/12/2024	2,273		200.63	17,647			591		591	(5,841)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/14/2025	6,220		200.63	58,282			28,116		28,116	(435)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/15/2025	2,961		199.60	26,004			14,686		14,686	89					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/16/2024	2,856		199.60	22,002			1,599		1,599	(7,453)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/15/2025	521		199.60	4,836			2,584		2,584	16					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2025	386		196.80	3,336			2,441		2,441	127					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2025	1,585		196.80	14,477			10,020		10,020	523					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/26/2024	1,799		196.80	13,664			4,605		4,605	(2,950)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2024	1,325		199.94	10,176			1,750		1,750	(2,465)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2025	680		199.94	5,930			3,347		3,347	7					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2022	02/14/2025	8,217		199.94	76,071			40,430		40,430	82					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/18/2025	7,264		199.20	62,945			38,136		38,136	581					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/15/2024	4,367		199.20	33,321			7,163		7,163	(7,774)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/18/2025	818		199.20	7,498			4,296		4,296	65					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2022	02/27/2025	2,870		199.62	26,415			14,639		14,639	115					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2022	02/27/2024	2,445		199.62	18,690			4,034		4,034	(4,107)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2022	02/27/2025	5,160		199.62	44,908			26,315		26,315	206					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2025	9,134		202.66	84,961			40,187		40,187	(1,005)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2024	3,405		202.66	26,427			4,188		4,188	(5,482)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2025	3,267		202.66	28,731			14,373		14,373	(359)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/17/2025	3,131		201.54	27,259			13,713		13,713	(344)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/17/2025	987		201.54	9,094			4,325		4,325	(109)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/15/2024	1,861		201.54	14,288			2,270		2,270	(2,996)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2025	5,206		204.38	45,539			17,909		17,909	(1,406)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2024	1,879		204.38	14,554			1,296		1,296	(2,762)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2025	1,761		204.38	16,308			6,059		6,059	(476)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2022	04/14/2025	8,087		202.68	73,263			34,449		34,449	(404)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2022	04/14/2025	94		202.68	802			399		399	(5)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2022	04/12/2024	1,066		202.68	8,122			1,396		1,396	(1,524)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/15/2025	1,408		202.40	12,740			5,999		5,999	(56)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/15/2024	5,163		202.40	39,188			6,918		6,918	(7,280)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/15/2025	4,274		202.40	36,503			18,206		18,206	(171)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/26/2024	1,049		201.23	7,913			2,003		2,003	(1,353)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/25/2025	571		201.23	5,129			2,766		2,766	34					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/25/2025	631		201.23	5,347			3,055		3,055	38					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2024	2,459		201.34	18,563			5,065		5,065	(2,876)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2025	5,970		201.34	53,729			29,014		29,014	358					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2025	214		201.34	1,815			1,038		1,038	13					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2025	6,657		201.60	56,632			31,753		31,753	333					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2025	1,553		201.60	13,991			7,406		7,406	78					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2024	6,895		201.60	52,125			13,652		13,652	(8,136)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/23/2024	2,100		201.93	15,900			4,094		4,094	(2,415)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/27/2025	13,970		201.93	119,610			65,380		65,380	419					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/27/2025	4,764		201.93	43,194			22,296		22,296	143					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/13/2025	13,637		202.25	120,525			63,001		63,001	273					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/14/2024	1,419		202.25	10,590			2,895		2,895	(1,490)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/13/2025	79		202.25	659			365		365	2					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/16/2025	778		201.92	6,845			3,693		3,693	31					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/17/2024	4,358		201.92	32,472			9,457		9,457	(4,445)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/16/2025	5,388		201.92	44,717			25,594		25,594	216					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2022	06/27/2025	576		201.37	5,127			2,874		2,874	46					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2022	06/27/2024	318		201.37	2,381			779		779	(296)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2022	06/27/2025	23,132		201.37	194,239			115,426		115,426	1,851					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2022	07/14/2025	10,815		199.16	90,037			66,407		66,407	4,218					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/14/2025	15,852		199.16	139,855			97,329		97,329	6,182					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/12/2024	2,526		199.16	18,661			8,941		8,941	(1,793)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2022	07/15/2025	3,409		199.49	30,124			20,963		20,963	1,329					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2022	07/16/2024	12,783		199.49	94,605			45,634		45,634	(8,948)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2022	07/15/2025	10,076		199.49	84,018			61,965		61,965	3,930					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/25/2025	1,060		199.98	9,413			6,170		6,170	339					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/26/2024	3,300		199.98	24,552			10,924		10,924	(2,376)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/25/2025	11,171		199.98	93,605			65,016		65,016	3,575					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2024	3,636		198.86	26,823			14,325		14,325	(1,927)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2025	7,241		198.86	63,648			46,055		46,055	3,041					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2024	7,469		198.83	54,945			29,576		29,576	(3,958)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2025	1,504		198.83	13,216			9,579		9,579	632					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2025	12,176		198.83	100,956			77,563		77,563	5,114					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/27/2025	1,573		198.38	13,697			10,380		10,380	723					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/27/2024	2,465		198.38	18,044			10,501		10,501	(1,035)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2022	08/27/2025	5,353		198.38	43,967			35,332		35,332	2,463					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2022	09/12/2025	8,941		197.29	76,381			63,840		63,840	5,096					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2022	09/13/2024	3,878		197.29	27,999			19,000		19,000	(931)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2022	09/12/2025	7,187		197.29	57,854			51,318		51,318	4,097					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/16/2025	309		197.12	2,629			2,237		2,237	183					-	0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/17/2024	6,722		197.12	48,230			33,676		33,676	(1,344)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/16/2025	9,507		197.12	76,084			68,735		68,735	5,609					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/26/2025	7,658		195.08	59,909			63,182		63,182	5,974					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/26/2025	836		195.08	6,944			6,893		6,893	652					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/27/2024	3,060		195.08	21,611			18,882		18,882	337					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/11/2024	2,926		195.51	20,592			17,905		17,905	176					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/14/2025	11,053		195.51	86,440			91,631		91,631	9,506					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2022	10/14/2025	9,324		195.51	77,478			77,299		77,299	8,019					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/25/2024	1,215		195.86	8,592			7,315		7,315	73					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2025	6,852		195.86	57,169			55,774		55,774	5,619					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2025	352		195.86	2,767			2,868		2,868	289					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2025	9,277		195.97	73,265			75,329		75,329	7,514					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2025	6,868		195.97	57,609			55,771		55,771	5,563					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2024	4,348		195.97	30,842			26,433		26,433	435					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	10/15/2025	7,475		195.46	58,728			62,115		62,115	6,428					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	10/15/2024	4,451		195.46	31,360			27,463		27,463	312					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	11/17/2025	5,914		196.16	46,226			47,545		47,545	4,731					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	10/15/2025	46		195.46	385			383		383	40					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	11/15/2024	4,282		196.16	29,993			25,608		25,608	343					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/26/2025	576		196.17	4,543			4,637		4,637	455					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/27/2024	1,754		196.17	12,453			10,592		10,592	193					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/26/2025	3,099		196.17	25,962			24,950		24,950	2,448					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/12/2025	7,732		195.82	65,253			63,786		63,786	6,340					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/12/2025	4,152		195.82	33,008			34,252		34,252	3,404					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/13/2024	6,690		195.82	47,553			42,280		42,280	1,338					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2022	12/16/2024	5,616		194.98	39,749			38,132		38,132	1,853					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2022	12/15/2025	2,857		194.98	24,007			24,796		24,796	314					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2022	12/15/2025	5,144		194.98	40,722			44,651		44,651	4,784					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/23/2025	1,036		193.97	8,141			9,554		9,554	1,047					-	0001

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Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/27/2024	2,444		193.97	17,206			18,108		18,108	1,173					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/23/2025	12,095		193.97	100,878			111,513		111,513	12,216					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/14/2026	3,684		196.00		31,263		31,053		31,053	(209)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/14/2025	2,020		196.00		14,414		13,537		13,537	(878)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/12/2024	4,301		196.00		22,424		10,408		10,408	(12,015)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/17/2023	01/15/2026	5,062		196.18		40,415		42,721		42,721	2,305					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/17/2023	01/15/2026	1,646		196.18		13,954		13,896		13,896	(58)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/17/2023	01/16/2024	5,607		196.18		29,260		13,345		13,345	(15,915)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/17/2023	01/15/2025	3,410		196.18		24,285		22,882		22,882	(1,403)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2026	1,069		196.36		8,547		8,855		8,855	308					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2026	2,567		196.36		21,773		21,252		21,252	(520)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2025	2,307		196.36		16,489		15,111		15,111	(1,378)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/26/2024	4,405		196.36		23,009		12,599		12,599	(10,410)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2023	02/13/2026	2,307		196.35		19,343		19,195		19,195	(148)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2023	02/14/2025	2,007		196.35		14,223		13,244		13,244	(980)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2023	02/13/2026	1,833		196.35		14,472		15,254		15,254	782					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2023	02/14/2024	4,487		196.35		23,435		14,179		14,179	(9,256)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2023	02/15/2024	5,460		196.33		28,408		17,418		17,418	(10,990)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2023	02/17/2026	1,956		196.33		16,320		16,312		16,312	(8)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2023	02/18/2025	4,375		196.33		30,924		28,964		28,964	(1,960)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2023	02/17/2026	5,389		196.33		42,320		44,943		44,943	2,623					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2026	3,190		195.93		26,438		27,274		27,274	836					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2024	3,190		195.93		16,625		11,484		11,484	(5,141)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2026	495		195.93		3,861		4,233		4,233	372					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2025	1,552		195.93		10,914		10,628		10,628	(285)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2023	03/13/2026	4,708		195.19		39,793		45,905		45,905	6,113					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2023	03/14/2025	5,610		195.19		39,968		45,609		45,609	5,641					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2023	03/14/2024	7,132		195.19		37,306		38,082		38,082	777					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2023	03/16/2026	877		193.74		7,361		8,494		8,494	1,133					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2023	03/16/2026	2,219		193.74		17,544		21,484		21,484	3,940					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2023	03/15/2024	6,762		193.74		35,108		35,837		35,837	729					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2023	03/17/2025	3,334		193.74		23,579		26,942		26,942	3,363					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2026	8,105		195.30		69,494		72,220		72,220	2,726					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2024	6,431		195.30		33,786		27,654		27,654	(6,133)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2023	03/27/2025	1,510		195.30		10,856		10,936		10,936	80					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2023	04/14/2025	1,380		197.84		9,965		8,652		8,652	(1,313)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2023	04/12/2024	5,100		197.84		26,839		16,320		16,320	(10,519)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2023	04/14/2026	3,665		197.84		31,538		28,987		28,987	(2,551)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/17/2023	04/15/2025	7,533		197.67		54,051		47,908		47,908	(6,142)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/17/2023	04/15/2026	4,664		197.67		37,433		37,268		37,268	(165)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/17/2023	04/15/2024	8,438		197.67		44,369		28,015		28,015	(16,354)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/17/2023	04/15/2026	2,019		197.67		17,197		16,128		16,128	(1,069)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2023	04/27/2026	2,072		197.87		17,835		16,411		16,411	(1,424)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2023	04/25/2025	2,087		197.87		15,075		13,129		13,129	(1,946)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2023	04/26/2024	4,270		197.87		22,562		14,263		14,263	(8,298)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2023	05/14/2024	4,600		199.14		24,549		13,431		13,431	(11,117)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2023	05/14/2025	944		199.14		6,900		5,447		5,447	(1,452)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2023	05/14/2026	1,120		199.14		9,745		8,298		8,298	(1,447)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2023	05/15/2026	1,219		199.41		10,571		8,896		8,896	(1,675)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2023	05/15/2024	6,925		199.41		36,873		19,460		19,460	(17,412)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2023	05/15/2025	5,662		199.41		41,209		32,045		32,045	(9,163)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2023	05/15/2026	4,498		199.41		36,777		32,837		32,837	(3,940)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2023	05/27/2026	3,020		198.37		25,877		25,877		25,877						-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2023	05/23/2024	2,112		198.37		11,145		11,145		11,145						-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2023	05/27/2025	1,583		198.37		11,430		11,430		11,430						-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2023	06/12/2026	2,829		202.21		23,052		17,736		17,736	(5,315)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2023	06/13/2025	1,840		202.21		13,429		8,518		8,518	(4,912)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2023	06/14/2024	3,927		202.21		21,120		8,050		8,050	(13,071)					-	0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2023	06/12/2026	6,770		202.21		58,593		42,449		42,449	(16,144)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2023	06/17/2024	6,165		202.10		33,144		13,009		13,009	(20,135)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2023	06/15/2026	2,434		202.10		19,828		15,386		15,386	(4,442)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2023	06/16/2025	1,964		202.10		14,332		9,193		9,193	(5,138)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2023	06/15/2026	648		202.10		5,607		4,097		4,097	(1,510)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2023	06/26/2026	60		200.72		482		411		411	(72)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2023	06/27/2025	1,510		200.72		10,908		7,910		7,910	(2,998)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2023	06/26/2026	1,923		200.72		16,482		13,212		13,212	(3,271)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2023	06/27/2024	2,924		200.72		15,614		7,838		7,838	(7,777)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2023	07/14/2025	1,542		200.40		11,155		8,650		8,650	(2,505)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2023	07/12/2024	2,420		200.40		12,853		7,309		7,309	(5,544)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2023	07/14/2026	2,615		200.40		22,375		18,696		18,696	(3,679)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2023	07/14/2026	1,198		200.40		9,648		8,563		8,563	(1,085)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/17/2023	07/15/2026	2,719		200.83		21,895		19,493		19,493	(2,401)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/17/2023	07/16/2024	5,368		200.83		28,459		16,372		16,372	(12,088)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/17/2023	07/15/2025	3,117		200.83		22,536		17,549		17,549	(4,987)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/17/2023	07/15/2026	1,339		200.83		11,459		9,604		9,604	(1,856)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2023	07/27/2026	12,569		202.32		101,466		81,071		81,071	(20,394)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2023	07/27/2026	4,419		202.32		37,906		28,501		28,501	(9,405)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2023	07/25/2025	3,524		202.32		25,597		17,268		17,268	(8,329)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2023	07/26/2024	2,738		202.32		14,681		6,681		6,681	(8,000)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2023	08/14/2025	2,826		200.30		20,376		16,333		16,333	(4,043)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2023	08/14/2026	6,885		200.30		58,470		50,189		50,189	(8,280)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2023	08/14/2026	70		200.30		559		510		510	(49)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2023	08/14/2024	3,704		200.30		19,663		12,669		12,669	(6,994)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2023	08/15/2025	5,052		199.94		36,259		29,804		29,804	(6,455)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2023	08/17/2026	2,471		199.94		19,661		18,333		18,333	(1,328)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2023	08/17/2026	1,691		199.94		14,297		12,544		12,544	(1,754)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2023	08/15/2024	7,457		199.94		39,512		25,951		25,951	(13,560)					-	0001

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Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2023	08/27/2025	693		199.18		4,954		4,330		4,330	(624)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2023	08/27/2026	90		199.18		716		700		700	(16)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2023	08/27/2026	407		199.18		3,426		3,152		3,152	(275)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2023	08/27/2024	3,183		199.18		16,864		12,382		12,382	(4,482)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2023	09/12/2025	3,890		202.55		28,210		19,335		19,335	(8,875)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2023	09/14/2026	3,688		202.55		31,523		23,898		23,898	(7,625)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2023	09/13/2024	3,051		202.55		16,377		8,330		8,330	(8,048)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2023	09/17/2024	8,132		202.66		43,672		22,037		22,037	(21,635)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2023	09/16/2025	7,569		202.66		54,917		37,317		37,317	(17,600)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2023	09/15/2026	2,531		202.66		21,649		16,302		16,302	(5,347)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2023	09/15/2026	5,334		202.66		42,916		34,351		34,351	(8,564)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2023	09/25/2026	5,924		200.38		46,887		43,421		43,421	(3,465)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2023	09/26/2025	1,327		200.38		9,496		7,739		7,739	(1,757)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2023	09/27/2024	4,297		200.38		22,817		15,512		15,512	(7,305)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2023	09/25/2026	4,596		200.38		38,682		33,691		33,691	(4,991)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2023	10/14/2025	1,912		198.74		13,604		12,925		12,925	(679)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/11/2024	6,748		198.74		35,402		30,431		30,431	(4,971)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/14/2026	3,482		198.74		29,133		28,413		28,413	(721)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/16/2023	10/15/2026	3,018		198.14		23,621		25,382		25,382	1,761					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/16/2023	10/15/2025	5,314		198.14		37,697		37,360		37,360	(337)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/16/2023	10/15/2026	1,620		198.14		13,482		13,625		13,625	143					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/16/2023	10/15/2024	6,137		198.14		32,224		29,458		29,458	(2,766)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/27/2025	2,478		197.31		17,506		18,439		18,439	933					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/25/2024	3,446		197.31		18,020		18,128		18,128	108					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/27/2026	2,656		197.31		22,008		23,370		23,370	1,362					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2023	11/14/2025	1,999		197.59		14,181		14,693		14,693	513					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2023	11/14/2024	4,135		197.59		21,651		21,708		21,708	57					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2023	11/13/2026	6,119		197.59		50,899		53,294		53,294	2,395					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2023	11/15/2024	5,111		197.81		26,792		26,322		26,322	(470)					-	0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/15/2023	11/16/2026	2,315		197.81		19,419		19,958		19,958	539					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/15/2023	11/17/2025	2,189		197.81		15,588		15,892		15,892	304					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/15/2023	11/16/2026	976		197.81		7,701		8,410		8,410	710					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/22/2023	11/26/2025	855		197.67		6,101		6,275		6,275	175					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/22/2023	11/25/2026	668		197.67		5,610		5,810		5,810	200					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	11/22/2023	11/27/2024	5,615		197.67		29,637		29,706		29,706	69					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/13/2023	12/12/2025	1,404		196.55		9,964		11,093		11,093	1,130					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/13/2023	12/14/2026	81		196.55		645		751		751	107					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/13/2023	12/14/2026	10,145		196.55		85,343		93,638		93,638	8,295					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/14/2023	12/13/2024	6,523		196.55		34,101		38,744		38,744	4,643					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/15/2023	12/16/2024	3,663		196.55		19,224		21,833		21,833	2,609					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/15/2023	12/15/2026	1,959		196.55		15,631		18,080		18,080	2,449					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/15/2023	12/15/2026	1,089		196.55		9,223		10,049		10,049	826					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/15/2023	12/15/2025	1,928		196.55		13,758		15,253		15,253	1,495					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/26/2023	12/27/2024	3,518		198.41		18,637		20,228		20,228	1,592					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/26/2023	12/23/2026	4,319		198.41		36,937		36,455		36,455	(481)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/26/2023	12/23/2026	9,168		198.41		73,851		77,377		77,377	3,526					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/26/2023	12/23/2025	8,951		198.41		64,469		52,633		52,633	(11,836)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/14/2021	01/12/2024	129		224.27	1,740			3		3	(529)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/15/2021	01/16/2024	156		224.01	2,104			8		8	(650)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/27/2021	01/26/2024	1,183		224.83	15,987			177		177	(4,591)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/12/2021	02/14/2024	142		225.40	1,923			50		50	(517)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/16/2021	02/15/2024	223		224.50	3,000			80		80	(806)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/26/2021	02/27/2024	2,272		222.74	30,208			2,135		2,135	(8,905)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/12/2021	03/14/2024	1,067		226.81	14,520			587		587	(3,457)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/15/2021	03/15/2024	132		227.37	1,800			65		65	(417)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/26/2021	03/27/2024	1,262		228.28	17,309			656		656	(3,747)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/14/2021	04/12/2024	183		229.21	2,520			106		106	(524)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2021	04/15/2024	478		230.32	6,600			239		239	(1,294)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2021	04/26/2024	1,158		230.50	16,100			660		660	(3,081)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2021	05/14/2024	673		234.89	9,527			235		235	(1,419)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/17/2021	05/15/2024	361		235.21	5,126			123		123	(748)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2021	05/24/2024	996		233.96	14,120			458		458	(2,201)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2021	06/14/2024	966		236.06	13,885			425		425	(1,903)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2021	06/17/2024	593		236.22	8,512			261		261	(1,162)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/25/2021	06/27/2024	918		233.06	12,947			707		707	(2,057)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2021	07/12/2024	726		232.79	10,241			675		675	(1,670)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2021	07/15/2024	150		232.84	2,118			143		143	(343)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2021	07/26/2024	73		233.62	1,030			68		68	(160)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/13/2021	08/14/2024	601		234.73	8,531			559		559	(1,243)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/16/2021	08/15/2024	532		235.01	7,563			484		484	(1,085)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2021	08/27/2024	414		234.32	5,878			443		443	(857)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2021	09/13/2024	751		233.04	10,605			1,014		1,014	(1,592)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2021	09/16/2024	385		234.06	5,454			473		473	(784)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2021	09/27/2024	692		231.16	9,664			1,204		1,204	(1,516)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2021	10/11/2024	1,109		231.80	15,369			1,996		1,996	(2,406)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2021	10/15/2024	411		231.30	5,681			789		789	(895)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2021	10/25/2024	731		231.20	10,072			1,469		1,469	(1,579)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/12/2021	11/14/2024	984		232.68	13,603			1,870		1,870	(1,998)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2021	11/15/2024	129		232.61	1,782			248		248	(262)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2021	11/27/2024	1,205		229.86	16,482			3,049		3,049	(2,543)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2021	12/13/2024	976		231.45	13,289			2,275		2,275	(1,953)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2021	12/16/2024	194		232.42	2,642			420		420	(378)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2021	12/27/2024	294		234.69	4,037			547		547	(538)					-	0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2022	01/12/2024	391		235.42	4,315						(610)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2022	01/14/2025	522		235.42	7,109			1,008		1,008	(930)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/18/2022	01/15/2025	428		233.62	5,750			959		959	(792)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/18/2022	01/16/2024	985		233.62	10,787						(1,821)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2022	01/26/2024	482		230.27	5,195			5		5	(1,200)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2022	01/27/2025	74		230.27	978			220		220	(143)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2022	02/14/2024	363		228.76	3,835			36		36	(1,023)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2022	02/14/2025	87		228.76	1,130			301		301	(170)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2022	02/15/2024	1,617		228.78	17,094			162		162	(4,561)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2022	02/18/2025	634		228.78	8,207			2,193		2,193	(1,223)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/25/2022	02/27/2024	56		230.49	595			6		6	(142)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2022	03/14/2024	670		228.32	6,931			201		201	(1,850)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2022	03/14/2025	276		228.32	3,515			982		982	(524)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2022	03/17/2025	459		228.85	5,859			1,647		1,647	(872)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2022	03/15/2024	437		228.85	4,530			131		131	(1,206)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/25/2022	03/27/2025	376		231.65	4,794			1,127		1,127	(687)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/25/2022	03/27/2024	2,210		231.65	22,989			464		464	(5,172)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/12/2024	579		233.28	6,048			127		127	(1,256)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/14/2025	86		233.28	1,094			247		247	(152)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/18/2022	04/15/2025	794		232.90	10,138			2,351		2,351	(1,414)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/18/2022	04/15/2024	966		232.90	10,080			242		242	(2,145)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2022	04/25/2025	1,267		230.48	16,002			4,485		4,485	(2,306)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/14/2025	551		228.88	6,905			2,219		2,219	(1,007)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/14/2024	620		228.88	6,362			503		503	(1,638)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/16/2022	05/15/2024	720		229.29	7,376			554		554	(1,864)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/16/2022	05/15/2025	2,159		229.29	27,126			8,506		8,506	(3,908)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/27/2025	564		232.36	7,126			1,973		1,973	(998)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/24/2024	211		232.36	2,185			127		127	(496)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/13/2025	163		220.37	1,894			1,119		1,119	(291)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/14/2024	358		220.37	3,421			1,097		1,097	(1,079)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2022	06/17/2024	699		221.85	6,743			1,838		1,838	(2,061)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2022	06/16/2025	721		221.85	8,464			4,565		4,565	(1,291)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2024	193		222.24	1,883			509		509	(555)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2025	211		222.24	2,510			1,322		1,322	(376)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2022	07/12/2024	934		222.63	9,027			2,569		2,569	(2,663)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2022	07/15/2024	605		223.29	5,859			1,687		1,687	(1,717)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2022	07/15/2025	1,299		223.29	15,254			8,338		8,338	(2,299)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2022	07/26/2024	635		225.31	6,263			1,390		1,390	(1,688)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2025	1,570		226.15	19,064			8,508		8,508	(2,731)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2024	765		226.15	7,543			1,668		1,668	(1,935)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2022	08/15/2024	1,503		226.23	14,858			3,261		3,261	(3,787)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2022	08/15/2025	1,193		226.23	14,526			6,445		6,445	(2,077)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/27/2024	802		223.06	7,787			2,488		2,488	(2,070)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/27/2025	2,730		223.06	32,521			17,664		17,664	(4,696)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/13/2024	611		219.30	5,789			2,768		2,768	(1,534)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/12/2025	433		219.30	5,035			3,422		3,422	(719)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2022	09/15/2025	1,807		218.61	20,896			15,304		15,304	(3,072)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2022	09/16/2024	823		218.61	7,758			4,109		4,109	(2,116)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/27/2024	330		212.41	2,968			2,570		2,570	(712)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/26/2025	89		212.41	982			981		981	(128)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2022	10/14/2024	774		211.90	6,888			6,486		6,486	(1,618)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2022	10/14/2025	57		211.90	616			655		655	(80)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2022	10/27/2025	202		213.29	2,223			2,203		2,203	(294)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2022	10/25/2024	230		213.29	2,073			1,783		1,783	(487)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2022	11/14/2025	573		214.74	6,285			5,911		5,911	(859)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2022	11/14/2024	880		214.74	7,919			6,355		6,355	(1,839)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	11/17/2025	2,390		215.48	26,280			23,924		23,924	(3,609)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	11/15/2024	2,019		215.48	18,146			13,889		13,889	(4,280)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	10/15/2024	1,037		212.18	9,730			8,575		8,575	(2,167)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	10/15/2025	2,380		212.18	27,500			27,180		27,180	(3,380)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/23/2022	11/26/2025	305		216.24	3,406			2,979		2,979	(467)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/12/2025	183		218.48	2,092			1,618		1,618	(289)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/13/2024	847		218.48	7,863			4,928		4,928	(1,770)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2022	12/15/2025	3,228		218.40	36,801			28,697		28,697	(9,006)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2022	12/16/2024	984		218.40	9,116			5,788		5,788	(3,190)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2022	12/26/2025	626		215.73	6,912			6,283		6,283	(939)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2022	12/27/2024	320		215.73	2,898			2,274		2,274	(620)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/14/2025	429		219.03		3,939		2,596		2,596	(1,342)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/14/2026	96		219.03		1,082		854		854	(227)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/12/2024	2,237		219.03		15,043		716		716	(14,327)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/17/2023	01/16/2024	2,272		218.71		15,258		909		909	(14,349)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/17/2023	01/15/2025	1,047		218.71		9,641		6,335		6,335	(3,306)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/17/2023	01/15/2026	3,095		218.71		34,866		27,549		27,549	(7,316)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/27/2026	27		219.51		307		240		240	(67)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/27/2025	442		219.51		4,074		2,625		2,625	(1,449)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/26/2024	2,802		219.51		18,819		2,157		2,157	(16,662)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2023	02/14/2025	871		217.09		7,919		6,112		6,112	(1,807)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2023	02/14/2024	1,552		217.09		10,380		3,244		3,244	(7,135)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2023	02/17/2026	2,207		217.00		24,285		21,765		21,765	(2,521)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2023	02/15/2024	2,677		217.00		17,895		5,783		5,783	(12,112)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2023	02/18/2025	3,406		217.00		30,964		24,111		24,111	(6,853)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2025	126		214.73		1,131		1,024		1,024	(108)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2026	1,025		214.73		11,110		11,147		11,147	37					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2024	414		214.73		2,750		1,467		1,467	(1,283)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/14/2024	1,344		213.56		8,725		5,604		5,604	(3,121)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/13/2026	613		213.56		6,681		6,846		6,846	165					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/14/2025	267		213.56		2,388		2,261		2,261	(128)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2023	03/17/2025	976		214.14		8,778		8,296		8,296	(482)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2023	03/16/2026	2,386		214.14		26,163		26,726		26,726	563					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2023	03/15/2024	4,371		214.14		28,454		18,314		18,314	(10,140)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2025	61		214.33		545		512		512	(32)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2026	532		214.33		5,871		5,931		5,931	60					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2024	1,549		214.33		10,126		6,630		6,630	(3,496)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2023	04/12/2024	654		217.27		4,317		2,085		2,085	(2,232)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2023	04/14/2026	253		217.27		2,811		2,567		2,567	(244)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2023	04/14/2025	83		217.27		752		618		618	(134)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/17/2023	04/15/2024	5,050		217.42		33,379		16,009		16,009	(17,370)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/17/2023	04/15/2025	1,835		217.42		16,638		13,580		13,580	(3,058)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/17/2023	04/15/2026	3,275		217.42		36,312		33,010		33,010	(3,302)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2023	04/25/2025	1,132		216.45		10,266		8,897		8,897	(1,369)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2023	04/26/2024	670		216.45		4,437		2,519		2,519	(1,918)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2023	04/27/2026	1,525		216.45		16,797		16,054		16,054	(743)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/12/2023	05/14/2024	1,696		214.05		11,108		8,802		8,802	(2,306)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/12/2023	05/14/2025	976		214.05		8,799		8,827		8,827	28					-	0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2023	05/15/2025	1,419		213.59		12,726		13,136		13,136	410					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2023	05/15/2026	679		213.59		7,424		8,038		8,038	614					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2023	05/15/2024	4,373		213.59		28,580		23,876		23,876	(4,705)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/26/2023	05/27/2025	114		210.06		1,008		1,269		1,269	261					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/26/2023	05/24/2024	333		210.06		2,149		2,569		2,569	420					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2023	06/12/2026	61		213.48		672		729		729	57					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2023	06/13/2025	84		213.48		765		795		795	30					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2023	06/14/2024	1,785		213.48		11,811		10,476		10,476	(1,335)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2023	06/17/2024	3,953		214.78		26,319		20,674		20,674	(5,645)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2023	06/15/2026	624		214.78		6,914		7,112		7,112	198					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2023	06/16/2025	1,113		214.78		10,158		9,826		9,826	(332)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2023	06/27/2024	178		213.35		1,178		1,083		1,083	(95)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2023	06/27/2025	131		213.35		1,187		1,252		1,252	65					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2023	07/14/2026	200		215.15		2,232		2,308		2,308	77					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2023	07/12/2024	976		215.15		6,552		5,310		5,310	(1,242)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2024	2,432		214.65		16,286		13,910		13,910	(2,376)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2025	988		214.65		9,074		9,146		9,146	72					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2026	871		214.65		9,705		10,254		10,254	549					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2023	07/27/2026	2,656		215.36		29,916		30,544		30,544	629					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2023	07/25/2025	130		215.36		1,204		1,167		1,167	(37)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2023	07/26/2024	594		215.36		4,019		3,263		3,263	(756)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2023	08/14/2026	942		213.40		10,573		11,727		11,727	1,154					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2023	08/14/2025	366		213.40		3,377		3,655		3,655	278					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2023	08/14/2024	1,542		213.40		10,364		10,453		10,453	89					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2023	08/15/2025	1,698		211.97		15,552		18,104		18,104	2,552					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2023	08/15/2024	5,807		211.97		38,653					(38,653)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2023	08/17/2026	1,826		211.97		20,201		23,881		23,881	3,679					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/25/2023	08/27/2025	128		211.25		1,166		1,414		1,414	247					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/25/2023	08/27/2026	85		211.25		938		1,146		1,146	208					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/25/2023	08/27/2024	1,160		211.25		7,669		9,232		9,232	1,563					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2023	09/13/2024	919		212.08		6,104		7,025		7,025	921					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2023	09/12/2025	222		212.08		2,012		2,371		2,371	360					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/15/2026	1,255		211.15		13,701		16,993		16,993	3,293					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/15/2025	1,861		211.15		16,820		20,790		20,790	3,970					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/16/2024	5,806		211.15		38,251		47,554		47,554	9,302					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2023	09/26/2025	185		205.62		1,623		2,628		2,628	1,005					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2023	09/25/2026	943		205.62		9,972		15,426		15,426	5,454					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2023	09/27/2024	1,542		205.62		9,859		18,146		18,146	8,287					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/14/2026	68		204.43		720		1,185		1,185	466					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/14/2025	548		204.43		4,782		8,371		8,371	3,589					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/11/2024	1,379		204.43		8,742		17,836		17,836	9,094					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/16/2023	10/15/2025	1,193		204.45		10,419		18,224		18,224	7,805					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/16/2023	10/15/2026	1,854		204.45		19,443		32,070		32,070	12,627					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/16/2023	10/15/2024	3,458		204.45		21,917		44,678		44,678	22,761					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2023	10/27/2026	382		201.54		3,927		7,244		7,244	3,317					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2023	10/27/2025	1,379		201.54		11,759		23,587		23,587	11,828					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2023	10/25/2024	1,503		201.54		9,363		22,732		22,732	13,369					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2023	11/14/2024	2,406		206.94		15,438		27,434		27,434	11,996					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2023	11/13/2026	174		206.94		1,861		2,789		2,789	927					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2023	11/14/2025	164		206.94		1,452		2,280		2,280	829					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/17/2025	1,103		206.69		9,713		15,476		15,476	5,764					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/16/2026	798		206.69		8,498		12,909		12,909	4,411					-	0001

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JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	2,230		206.69		14,291		25,783		25,783	11,492					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	3,135		207.95		20,212		33,956		33,956	13,744					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2026	139		207.95		1,502		2,169		2,169	666					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/26/2025	34		207.95		299		449		449	150					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/12/2025	377		215.10		3,491		3,721		3,721	229					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/14/2026	19		215.10		210		228		228	19					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	3,236		215.10		21,576		22,812		22,812	1,236					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2023	12/16/2024	5,028		214.78		33,480		36,305		36,305	2,825					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2023	12/15/2026	987		214.78		11,088		12,249		12,249	1,162					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2023	12/15/2025	647		214.78		5,991		6,491		6,491	500					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/26/2025	1,129		216.18		10,541		8,646		8,646	(1,895)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	1,300		216.18		8,795		10,139		10,139	1,343					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/24/2026	916		216.18		10,454		10,844		10,844	390					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	114		3,999.09		25,499		39,081		39,081	13,583					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	474		3,999.09		186,072		367,881		367,881	181,809					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	85		4,090.74		28,257		56,981		56,981	28,724					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	10		4,050.83		3,393		6,784		6,784	3,391					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	142		3,990.97		25,300		38,606		38,606	13,306					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	1,202		3,990.97		56,628		5,471		5,471	(51,157)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	5,459		3,990.97		2,141,662		4,216,219		4,216,219	2,074,557					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	17		3,990.97		2,774		4,244		4,244	1,470					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	2,252		3,990.97		505,182		832,799		832,799	327,617					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	1,048		3,990.97		52,263		15,557		15,557	(36,705)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	286		4,070.56		106,858		206,595		206,595	99,737					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	14		4,070.56		2,875		3,585		3,585	711					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	131		4,136.13		29,974		38,642		38,642	8,669					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	671		4,136.13		272,505		446,893		446,893	174,388					-	0001

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2023	02/15/2024	81		4,251.29		27,446		45,173		45,173	17,728					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2023	02/15/2024	4,421		4,147.60		1,771,161		2,897,060		2,897,060	1,125,899					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2023	02/15/2024	91		4,147.60		17,539		8,698		8,698	(8,841)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2023	02/15/2024	681		4,147.60		36,699					(36,699)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2023	02/15/2024	853		4,147.60		43,151					(43,151)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2023	02/15/2024	1,702		4,147.60		384,661		469,876		469,876	85,215					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2023	02/15/2024	22		4,209.81		7,848		12,904		12,904	5,056					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	13		3,982.24		2,880		5,380		5,380	2,500					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	305		3,982.24		121,033		250,678		250,678	129,646					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2023	03/14/2024	148		3,919.29		35,151		90,097		90,097	54,947					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2023	03/14/2024	823		3,919.29		320,764		760,958		760,958	440,194					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	1,154		3,891.93		51,186		94,243		94,243	43,057					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	2,376		3,891.93		580,712		1,433,969		1,433,969	853,257					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	51		3,950.31		17,850		44,023		44,023	26,173					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	1,086		3,891.93		45,662		78,847		78,847	33,185					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	57		3,989.23		18,542		46,745		46,745	28,203					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	201		3,891.93		26,866		66,358		66,358	39,491					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	9		3,891.93		1,207		2,963		2,963	1,756					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	4,936		3,891.93		1,896,224		4,530,412		4,530,412	2,634,188					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	54		3,977.53		12,277		26,742		26,742	14,464					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	168		3,977.53		65,319		140,912		140,912	75,592					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	136		4,137.64		30,349		54,171		54,171	23,822					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	697		4,137.64		270,611		485,252		485,252	214,641					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/17/2023	04/15/2024	69		4,255.10		22,157		40,584		40,584	18,428					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	854		4,151.32		42,882		28,761		28,761	(14,121)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/17/2023	04/15/2024	47		4,213.59		16,289		29,469		29,469	13,180					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	992		4,151.32		46,122		28,351		28,351	(17,771)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/17/2023	04/15/2024	2,367		4,151.32		517,680		953,719		953,719	436,039					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	62		4,151.32		10,759		12,132		12,132	1,374					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	7		4,151.32		1,150		1,300		1,300	149					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/17/2023	04/15/2024	5,127		4,151.32		1,977,949		3,513,806		3,513,806	1,535,857					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2023	04/26/2024	32		4,135.35		7,021		12,692		12,692	5,671					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2023	04/26/2024	440		4,135.35		171,525		310,918		310,918	139,392					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/12/2023	05/14/2024	135		4,124.08		30,423		66,038		66,038	35,615					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/12/2023	05/14/2024	315		4,124.08		122,652		229,106		229,106	106,454					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2023	05/15/2024	713		4,136.28		36,875		49,475		49,475	12,600					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	81		4,225.21		26,516		51,365		51,365	24,849					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	1,867		4,136.28		410,187		884,257		884,257	474,070					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	4,141		4,136.28		1,590,702		2,970,165		2,970,165	1,379,463					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2023	05/15/2024	860		4,136.28		40,906		53,248		53,248	12,343					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2023	05/15/2024	111		4,136.28		18,268		30,372		30,372	12,104					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	67		4,205.45		14,823		25,597		25,597	10,774					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	108		4,205.45		42,084		71,268		71,268	29,183					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	345		4,372.59		133,307		181,652		181,652	48,345					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	127		4,372.59		27,084		36,825		36,825	9,741					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2023	06/17/2024	647		4,425.84		38,078		15,422		15,422	(22,656)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2023	06/17/2024	632		4,425.84		39,732		18,087		18,087	(21,644)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	87		4,534.27		27,406		34,500		34,500	7,094					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	3,380		4,425.84		1,301,520		1,635,655		1,635,655	334,135					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	1,469		4,425.84		316,599		312,208		312,208	(4,390)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2023	06/17/2024	159		4,425.84		29,892		28,054		28,054	(1,838)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	79		4,378.41		16,639		20,576		20,576	3,936					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	95		4,378.41		36,465		50,192		50,192	13,726					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	198		4,505.42		75,290		86,755		86,755	11,466					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	54		4,505.42		11,346		9,997		9,997	(1,349)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2024	94		4,522.79		19,504		9,859		9,859	(9,645)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/17/2023	07/15/2024	1,297		4,522.79		273,402		232,666		232,666	(40,736)					-	0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2024	610		4,522.79		43,009		12,466		12,466	(30,543)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	3,534		4,522.79		1,354,080		1,510,910		1,510,910	156,831					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	101		4,629.08		38,548		34,876		34,876	(3,672)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2024	659		4,522.79		43,210		11,596		11,596	(31,614)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	45		4,537.41		9,628		6,794		6,794	(2,834)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	264		4,537.41		104,423		112,330		112,330	7,907					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	382		4,489.72		154,878		186,005		186,005	31,127					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	122		4,489.72		27,321		25,703		25,703	(1,618)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	3,693		4,437.86		1,500,356		1,917,988		1,917,988	417,632					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2023	08/15/2024	738		4,437.86		44,868		38,987		38,987	(5,881)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2023	08/15/2024	633		4,437.86		35,368		30,696		30,696	(4,672)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2023	08/15/2024	73		4,437.86		15,131		12,077		12,077	(3,054)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	1,670		4,437.86		378,981		487,971		487,971	108,990					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	123		4,537.71		42,257		54,526		54,526	12,269					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	289		4,405.71		119,978		160,116		160,116	40,139					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	111		4,405.71		25,519		33,998		33,998	8,479					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	372		4,505.10		146,789		181,822		181,822	35,033					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	139		4,505.10		29,666		36,861		36,861	7,195					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/16/2024	156		4,450.32		32,294		30,288		30,288	(2,006)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	2,202		4,450.32		474,368		717,270		717,270	242,902					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/16/2024	1,368		4,450.32		76,125		89,387		89,387	13,262					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	5,221		4,450.32		2,077,030		2,783,117		2,783,117	706,087					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	141		4,548.23		47,301		64,827		64,827	17,526					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/16/2024	1,102		4,450.32		66,218		77,505		77,505	11,287					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	360		4,274.51		146,956		245,747		245,747	98,791					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	36		4,274.51		8,329		17,205		17,205	8,877					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	336		4,327.78		137,350		218,097		218,097	80,747					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	120		4,327.78		28,245		57,503		57,503	29,258					-	0001

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2023	10/15/2024	683		4,373.63		37,960		87,586		87,586	49,626					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	4,590		4,373.63		1,877,013		2,816,195		2,816,195	939,182					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	105		4,465.48		36,972		57,123		57,123	20,150					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2023	10/15/2024	1,016		4,373.63		52,439		122,703		122,703	70,264					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	2,054		4,373.63		471,660		899,113		899,113	427,453					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2023	10/15/2024	94		4,373.63		19,865		25,691		25,691	5,825					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	107		4,117.37		25,380		73,226		73,226	47,845					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	459		4,117.37		185,240		380,966		380,966	195,727					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	349		4,495.70		134,168		188,507		188,507	54,340					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	36		4,495.70		7,566		13,402		13,402	5,835					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	32		4,502.88		8,378		8,278		8,278	(100)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	112		4,608.70		35,823		51,560		51,560	15,737					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	694		4,502.88		40,287		76,097		76,097	35,811					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	395		4,502.88		20,980		40,836		40,836	19,856					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	1,491		4,502.88		313,450		548,928		548,928	235,478					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	2,958		4,502.88		1,140,967		1,583,121		1,583,121	442,153					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	207		4,550.43		39,188		70,629		70,629	31,441					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	271		4,550.43		101,716		137,723		137,723	36,006					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	315		4,719.55		116,311		125,124		125,124	8,813					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	142		4,719.55		52,320		32,254		32,254	(20,066)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	2,848		4,719.19		1,109,688		1,139,089		1,139,089	29,401					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	1,248		4,719.19		265,899		291,506		291,506	25,607					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2023	12/16/2024	457		4,719.19		26,507		37,313		37,313	10,806					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2023	12/16/2024	107		4,719.19		26,567		17,206		17,206	(9,361)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2023	12/16/2024	562		4,719.19		35,523		48,400		48,400	12,877					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	67		4,832.45		21,349		21,602		21,602	253					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	335		4,781.58		127,285		185,474		185,474	58,188					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	79		4,781.58		18,839		24,332		24,332	5,493					-	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										6,562,650	34,661,102	0	55,504,855	XXX	55,504,855	17,100,039	0	0	0	0	XXX	XXX

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0219999999. Subtotal - Purchased Options - Hedging Other										6,562,650	34,661,102	0	55,504,855	XXX	55,504,855	17,100,039	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	2,495		0.00													
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										6,562,650	34,661,102	0	55,504,855	XXX	55,504,855	17,100,039	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										6,562,650	34,661,102	0	55,504,855	XXX	55,504,855	17,100,039	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	27		4,109.00		(8,613)		(17,672)		(17,672)	(9,060)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	239		4,089.00		(80,232)		(163,784)		(163,784)	(83,552)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	10		4,119.00		(1,580)		(2,279)		(2,279)	(698)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	45		4,099.00		(14,881)		(30,454)		(30,454)	(15,573)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	12		4,109.00		(1,831)		(2,671)		(2,671)	(840)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	72		4,289.00		(16,635)		(35,210)		(35,210)	(18,575)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	33		4,099.00		(5,466)		(8,058)		(8,058)	(2,592)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	19		4,069.00		(3,426)		(5,171)		(5,171)	(1,746)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	30		4,179.00		(3,702)		(4,794)		(4,794)	(1,092)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	57		4,209.00		(15,357)		(32,178)		(32,178)	(16,822)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	11		4,149.00		(1,499)		(2,068)		(2,068)	(569)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	35		4,129.00		(10,905)		(22,479)		(22,479)	(11,574)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	224		4,051.00		(78,852)		(159,456)		(159,456)	(80,604)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	85		4,111.00		(26,905)		(55,296)		(55,296)	(28,391)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	35		4,250.00		(3,215)		(3,917)		(3,917)	(702)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	39		4,230.00		(9,891)		(20,992)		(20,992)	(11,101)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	2,118		4,071.00		(720,114)		(1,467,029)		(1,467,029)	(746,914)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	146		4,061.00		(26,177)		(43,827)		(43,827)	(17,650)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	256		4,240.00		(62,934)		(133,842)		(133,842)	(70,908)					-	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	2,439		4,061.00		(844,998)		(1,713,995)		(1,713,995)	(868,997)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	58		4,051.00		(10,742)		(18,019)		(18,019)	(7,278)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	123		4,041.00		(43,912)		(88,537)		(88,537)	(44,624)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	73		4,220.00		(18,711)		(39,630)		(39,630)	(20,919)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	84		4,041.00		(15,932)		(26,776)		(26,776)	(10,844)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	50		4,260.00		(4,338)		(5,032)		(5,032)	(694)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	1,879		4,071.00		(327,000)		(545,092)		(545,092)	(218,092)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	197		4,031.00		(71,944)		(144,636)		(144,636)	(72,692)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	72		4,162.00		(22,441)		(45,321)		(45,321)	(22,880)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	14		4,183.00		(1,951)		(2,080)		(2,080)	(129)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	127		4,172.00		(38,967)		(78,971)		(78,971)	(40,004)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	8		4,152.00		(2,586)		(5,206)		(5,206)	(2,620)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	21		4,386.00		(4,041)		(8,691)		(8,691)	(4,649)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	58		4,203.00		(16,752)		(34,301)		(34,301)	(17,549)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	8		4,343.00		(928)		(740)		(740)	188					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	85		4,240.00		(13,904)		(16,324)		(16,324)	(2,420)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	254		4,250.00		(84,370)		(141,202)		(141,202)	(56,832)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	159		4,240.00		(53,595)		(89,642)		(89,642)	(36,047)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	15		4,302.00		(1,914)		(1,895)		(1,895)	19					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	53		4,364.00		(14,232)		(23,801)		(23,801)	(9,569)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	114		4,291.00		(35,144)		(58,906)		(58,906)	(23,762)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	36		4,260.00		(11,726)		(19,636)		(19,636)	(7,909)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	23		4,260.00		(3,579)		(4,019)		(4,019)	(440)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	29		4,219.00		(9,995)		(16,699)		(16,699)	(6,705)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	26		4,457.00		(5,586)		(9,161)		(9,161)	(3,575)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	1,911		4,231.00		(661,905)		(1,097,963)		(1,097,963)	(436,059)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	81		4,272.00		(26,195)		(43,536)		(43,536)	(17,341)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	21		4,459.00		(1,514)		(8)		(8)	1,506					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	69		4,210.00		(24,854)		(41,150)		(41,150)	(16,296)					-	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/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	87		4,210.00		(16,173)		(18,676)		(18,676)	(2,503)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	81		4,189.00		(30,229)		(49,957)		(49,957)	(19,728)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	1,932		4,220.00		(681,275)		(1,129,627)		(1,129,627)	(448,352)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	22		4,233.00		(7,488)		(12,422)		(12,422)	(4,934)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	1,356		4,231.00		(236,208)		(263,138)		(263,138)	(26,930)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	311		4,417.00		(74,620)		(123,032)		(123,032)	(48,412)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	54		4,199.00		(19,911)		(32,953)		(32,953)	(13,042)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	61		4,407.00		(14,893)		(24,611)		(24,611)	(9,718)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	91		4,220.00		(16,449)		(18,670)		(18,670)	(2,221)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	30		4,199.00		(5,683)		(6,668)		(6,668)	(986)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	117		4,448.00		(8,857)		(160)		(160)	8,697					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	27		4,251.00		(6,520)		(15,364)		(15,364)	(8,844)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	12		4,201.00		(3,119)		(7,189)		(7,189)	(4,070)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	23		4,102.00		(7,324)		(16,126)		(16,126)	(8,802)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	34		4,132.00		(10,285)		(22,940)		(22,940)	(12,656)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	191		4,092.00		(62,189)		(136,359)		(136,359)	(74,170)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	18		4,062.00		(6,304)		(13,647)		(13,647)	(7,343)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	68		4,017.00		(11,872)		(34,710)		(34,710)	(22,838)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	366		4,017.00		(119,452)		(303,333)		(303,333)	(183,881)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	82		3,998.00		(27,843)		(69,887)		(69,887)	(42,044)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	19		3,988.00		(3,570)		(10,106)		(10,106)	(6,537)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	37		4,027.00		(6,351)		(18,763)		(18,763)	(12,412)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	7		4,125.00		(1,969)		(5,365)		(5,365)	(3,396)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	175		4,007.00		(58,258)		(146,988)		(146,988)	(88,730)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	192		4,047.00		(59,566)		(154,018)		(154,018)	(94,452)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	25		4,066.00		(3,725)		(11,507)		(11,507)	(7,782)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	27		4,135.00		(3,016)		(9,710)		(9,710)	(6,694)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	57		4,009.00		(17,636)		(45,675)		(45,675)	(28,039)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	86		3,931.00		(30,561)		(75,514)		(75,514)	(44,953)					-	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	148		4,125.00		(17,338)		(55,203)		(55,203)	(37,865)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	1,881		3,970.00		(363,804)		(990,566)		(990,566)	(626,762)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	2,212		3,960.00		(749,757)		(1,883,446)		(1,883,446)	(1,133,690)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	128		3,960.00		(25,397)		(68,482)		(68,482)	(43,085)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	51		3,972.00		(16,975)		(42,961)		(42,961)	(25,987)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	72		3,950.00		(24,692)		(61,726)		(61,726)	(37,034)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	162		4,106.00		(41,520)		(115,203)		(115,203)	(73,683)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	32		3,941.00		(6,791)		(17,981)		(17,981)	(11,190)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	117		3,941.00		(41,130)		(102,208)		(102,208)	(61,078)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	2,005		3,970.00		(667,157)		(1,688,383)		(1,688,383)	(1,021,227)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	283		4,116.00		(70,840)		(198,193)		(198,193)	(127,353)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	160		3,950.00		(32,760)		(87,521)		(87,521)	(54,761)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	11		4,047.00		(2,033)		(4,766)		(4,766)	(2,733)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	20		4,127.00		(2,877)		(7,183)		(7,183)	(4,306)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	15		4,276.00		(3,212)		(8,262)		(8,262)	(5,050)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	51		4,186.00		(13,497)		(32,875)		(32,875)	(19,378)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	22		4,087.00		(3,583)		(8,668)		(8,668)	(5,084)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	15		4,067.00		(4,822)		(10,999)		(10,999)	(6,178)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	45		4,077.00		(14,617)		(33,520)		(33,520)	(18,903)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	42		4,107.00		(12,911)		(30,082)		(30,082)	(17,172)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	49		4,241.00		(7,733)		(14,475)		(14,475)	(6,743)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	22		4,303.00		(2,776)		(5,194)		(5,194)	(2,418)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	210		4,231.00		(68,787)		(128,175)		(128,175)	(59,388)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	56		4,262.00		(8,188)		(15,364)		(15,364)	(7,176)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	78		4,272.00		(23,483)		(44,335)		(44,335)	(20,852)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	10		4,220.00		(1,683)		(3,138)		(3,138)	(1,455)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	29		4,448.00		(6,063)		(12,106)		(12,106)	(6,043)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	380		4,241.00		(121,868)		(227,829)		(227,829)	(105,961)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/17/2023	04/15/2024	88		4,214.00		(15,631)		(30,054)		(30,054)	(14,422)					-	0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	2,008		4,234.00		(333,224)		(645,585)		(645,585)	(312,361)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	143		4,203.00		(50,060)		(91,153)		(91,153)	(41,093)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	98		4,214.00		(33,673)		(61,511)		(61,511)	(27,838)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	132		4,411.00		(30,549)		(59,479)		(59,479)	(28,930)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	69		4,276.00		(21,078)		(39,274)		(39,274)	(18,195)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	27		4,440.00		(1,918)		(3,339)		(3,339)	(1,421)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	2,501		4,224.00		(842,977)		(1,544,927)		(1,544,927)	(701,950)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	1,915		4,234.00		(633,442)		(1,164,791)		(1,164,791)	(531,349)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	27		4,452.00		(1,816)		(3,052)		(3,052)	(1,236)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	34		4,203.00		(6,200)		(11,869)		(11,869)	(5,670)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	76		4,193.00		(27,121)		(49,225)		(49,225)	(22,103)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	183		4,224.00		(31,458)		(60,719)		(60,719)	(29,261)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	244		4,400.00		(57,661)		(111,888)		(111,888)	(54,227)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	47		4,241.00		(15,361)		(28,299)		(28,299)	(12,938)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	17		4,390.00		(4,132)		(7,990)		(7,990)	(3,858)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	263		4,228.00		(86,011)		(163,205)		(163,205)	(77,193)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	177		4,290.00		(51,413)		(99,910)		(99,910)	(48,497)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	32		4,290.00		(4,033)		(7,924)		(7,924)	(3,891)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	193		4,227.00		(61,775)		(122,151)		(122,151)	(60,376)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	135		4,237.00		(20,559)		(51,197)		(51,197)	(30,637)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	122		4,372.00		(29,049)		(61,636)		(61,636)	(32,587)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	1,919		4,209.00		(642,897)		(1,249,676)		(1,249,676)	(606,779)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	1,665		4,229.00		(265,206)		(637,436)		(637,436)	(372,230)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	1,632		4,219.00		(536,188)		(1,047,053)		(1,047,053)	(510,864)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	137		4,198.00		(46,628)		(90,223)		(90,223)	(43,595)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	188		4,186.00		(65,656)		(126,359)		(126,359)	(60,703)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	134		4,356.00		(33,289)		(69,780)		(69,780)	(36,492)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	81		4,248.00		(25,117)		(49,706)		(49,706)	(24,590)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	202		4,200.00		(35,680)		(83,198)		(83,198)	(47,519)					-	0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	131		4,382.00		(30,580)		(65,081)		(65,081)	(34,501)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	67		4,332.00		(9,442)		(17,535)		(17,535)	(8,093)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	108		4,332.00		(33,020)		(59,187)		(59,187)	(26,167)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	216		4,504.00		(64,071)		(90,263)		(90,263)	(26,192)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	127		4,482.00		(17,927)		(23,928)		(23,928)	(6,001)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	129		4,471.00		(40,874)		(57,212)		(57,212)	(16,338)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	136		4,492.00		(45,752)		(58,388)		(58,388)	(12,636)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	87		4,556.00		(25,785)		(32,979)		(32,979)	(7,194)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	1,192		4,514.00		(384,093)		(490,450)		(490,450)	(106,357)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	265		4,671.00		(60,541)		(76,977)		(76,977)	(16,436)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	1,562		4,503.00		(514,402)		(656,604)		(656,604)	(142,202)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	206		4,492.00		(34,747)		(31,628)		(31,628)	3,119					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	1,158		4,514.00		(180,435)		(156,033)		(156,033)	24,403					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	105		4,696.00		(7,408)		(1,961)		(1,961)	5,447					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	225		4,479.00		(77,666)		(99,132)		(99,132)	(21,466)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2024	79		4,466.00		(11,861)		(14,273)		(14,273)	(2,412)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2024	95		4,510.00		(27,954)		(39,961)		(39,961)	(12,007)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	54		4,618.00		(7,393)		(5,171)		(5,171)	2,222					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	198		4,618.00		(59,964)		(69,641)		(69,641)	(9,677)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	169		4,812.00		(34,088)		(37,037)		(37,037)	(2,948)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	132		4,568.00		(46,045)		(51,996)		(51,996)	(5,951)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	1,018		4,613.00		(151,590)		(111,031)		(111,031)	40,559					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	1,528		4,613.00		(486,397)		(547,805)		(547,805)	(61,407)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	181		4,595.00		(28,919)		(22,146)		(22,146)	6,773					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	101		4,652.00		(36,600)		(33,197)		(33,197)	3,403					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	169		4,586.00		(56,653)		(63,912)		(63,912)	(7,259)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	99		4,821.00		(5,334)		(1,044)		(1,044)	4,290					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	204		4,783.00		(44,341)		(48,542)		(48,542)	(4,202)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	1,331		4,602.00		(433,392)		(488,466)		(488,466)	(55,074)					-	0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	45		4,719.00		(4,677)		(1,714)		(1,714)	2,963					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	115		4,764.00		(28,556)		(30,021)		(30,021)	(1,466)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	149		4,628.00		(48,995)		(53,056)		(53,056)	(4,060)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	122		4,624.00		(16,805)		(13,173)		(13,173)	3,632					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	194		4,692.00		(53,192)		(65,419)		(65,419)	(12,227)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	188		4,602.00		(61,634)		(75,686)		(75,686)	(14,053)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	123		4,562.00		(39,890)		(52,256)		(52,256)	(12,366)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	205		4,744.00		(13,332)		(13,180)		(13,180)	151					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	302		4,724.00		(69,627)		(92,205)		(92,205)	(22,578)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	1,535		4,527.00		(529,656)		(690,871)		(690,871)	(161,215)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	1,490		4,516.00		(524,335)		(683,048)		(683,048)	(158,713)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	194		4,704.00		(46,753)		(61,916)		(61,916)	(15,163)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	272		4,513.00		(47,831)		(61,996)		(61,996)	(14,165)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	171		4,496.00		(62,532)		(81,273)		(81,273)	(18,741)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	1,194		4,527.00		(200,405)		(258,699)		(258,699)	(58,294)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	157		4,505.00		(54,313)		(74,546)		(74,546)	(20,233)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	111		4,549.00		(15,535)		(20,605)		(20,605)	(5,069)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	133		4,527.00		(44,034)		(60,779)		(60,779)	(16,745)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	37		4,606.00		(5,379)		(6,772)		(6,772)	(1,393)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	104		4,606.00		(33,776)		(43,161)		(43,161)	(9,385)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	102		4,640.00		(13,037)		(16,208)		(16,208)	(3,171)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	268		4,640.00		(81,155)		(104,181)		(104,181)	(23,026)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	2,334		4,528.00		(805,148)		(1,105,497)		(1,105,497)	(300,350)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	112		4,515.00		(19,300)		(30,476)		(30,476)	(11,176)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	1,849		4,539.00		(624,657)		(860,410)		(860,410)	(235,753)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	1,505		4,539.00		(237,038)		(378,018)		(378,018)	(140,980)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	224		4,731.00		(50,548)		(73,054)		(73,054)	(22,506)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	98		4,495.00		(35,883)		(48,865)		(48,865)	(12,983)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	279		4,706.00		(66,518)		(95,825)		(95,825)	(29,307)					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	206		4,766.00		(11,659)		(18,691)		(18,691)	(7,032)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	217		4,517.00		(76,411)		(104,603)		(104,603)	(28,193)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	141		4,570.00		(44,974)		(62,510)		(62,510)	(17,537)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	379		4,528.00		(62,082)		(98,664)		(98,664)	(36,583)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	219		4,506.00		(78,602)		(107,311)		(107,311)	(28,710)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2023	09/27/2024	102		4,371.00		(34,910)		(61,589)		(61,589)	(26,679)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2023	09/27/2024	102		4,445.00		(30,283)		(55,305)		(55,305)	(25,023)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2023	09/27/2024	157		4,392.00		(51,640)		(91,967)		(91,967)	(40,327)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2023	09/27/2024	36		4,403.00		(5,421)		(13,061)		(13,061)	(7,639)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	151		4,436.00		(51,148)		(85,355)		(85,355)	(34,208)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	48		4,458.00		(7,356)		(17,345)		(17,345)	(9,990)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	49		4,468.00		(15,466)		(26,152)		(26,152)	(10,686)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	73		4,425.00		(12,512)		(28,466)		(28,466)	(15,954)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	118		4,414.00		(41,523)		(68,714)		(68,714)	(27,191)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	18		4,717.00		(3,285)		(6,269)		(6,269)	(2,983)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	437		4,435.00		(159,676)		(246,964)		(246,964)	(87,288)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	2,173		4,450.00		(773,626)		(1,203,179)		(1,203,179)	(429,554)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	409		4,658.00		(96,194)		(163,904)		(163,904)	(67,710)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	340		4,448.00		(60,588)		(126,862)		(126,862)	(66,274)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	1,606		4,461.00		(274,638)		(582,155)		(582,155)	(307,517)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	105		4,487.00		(35,082)		(55,372)		(55,372)	(20,290)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	1,571		4,461.00		(548,465)		(856,917)		(856,917)	(308,452)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	109		4,728.00		(5,938)		(17,047)		(17,047)	(11,110)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	232		4,200.00		(81,031)		(176,965)		(176,965)	(95,934)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	114		4,220.00		(38,256)		(84,599)		(84,599)	(46,343)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	107		4,220.00		(18,448)		(63,090)		(63,090)	(44,642)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	113		4,241.00		(36,592)		(81,964)		(81,964)	(45,372)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	121		4,619.00		(36,476)		(54,620)		(54,620)	(18,144)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	111		4,597.00		(35,024)		(51,893)		(51,893)	(16,869)					-	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/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	10		4,945.00		(205)		(703)		(703)	(498)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	117		4,698.00		(29,747)		(45,947)		(45,947)	(16,200)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	26		4,619.00		(3,495)		(7,234)		(7,234)	(3,739)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	85		4,575.00		(13,782)		(26,256)		(26,256)	(12,474)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	112		4,633.00		(33,794)		(49,570)		(49,570)	(15,776)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	1,329		4,593.00		(432,287)		(624,690)		(624,690)	(192,403)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	81		4,836.00		(15,416)		(24,275)		(24,275)	(8,859)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	1,329		4,593.00		(202,855)		(393,827)		(393,827)	(190,972)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	237		4,557.00		(82,398)		(117,487)		(117,487)	(35,089)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	1,155		4,582.00		(383,670)		(552,108)		(552,108)	(168,438)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	78		4,859.00		(13,951)		(22,188)		(22,188)	(8,238)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	78		4,570.00		(26,595)		(38,108)		(38,108)	(11,512)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	78		4,931.00		(2,105)		(6,099)		(6,099)	(3,995)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	70		4,676.00		(20,498)		(29,189)		(29,189)	(8,691)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	87		4,698.00		(24,295)		(34,837)		(34,837)	(10,542)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	22		4,664.00		(2,544)		(5,458)		(5,458)	(2,914)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	186		5,005.00		(48)		(11,317)		(11,317)	(11,268)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	69		4,653.00		(21,210)		(29,961)		(29,961)	(8,752)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	46		4,994.00		(5,899)		(9,883)		(9,883)	(3,984)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	142		4,838.00		(41,632)		(21,705)		(21,705)	19,927					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	188		4,826.00		(56,402)		(61,021)		(61,021)	(4,619)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	126		4,849.00		(35,983)		(39,014)		(39,014)	(3,031)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	74		5,059.00		(14,008)		(14,401)		(14,401)	(393)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	100		4,785.00		(16,853)		(18,966)		(18,966)	(2,113)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	67		4,856.00		(20,192)		(20,603)		(20,603)	(411)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	71		4,802.00		(11,244)		(12,674)		(12,674)	(1,430)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	143		4,781.00		(49,628)		(50,929)		(50,929)	(1,301)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	251		5,097.00		(43,176)		(44,515)		(44,515)	(1,340)					-	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	1,243		4,814.00		(405,793)		(415,082)		(415,082)	(9,288)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	141		5,191.00		(3,020)		(3,032)		(3,032)	(12)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	1,137		4,802.00		(379,390)		(388,465)		(388,465)	(9,076)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	936		4,814.00		(141,786)		(160,642)		(160,642)	(18,856)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	108		4,889.00		(33,486)		(52,336)		(52,336)	(18,850)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	66		4,901.00		(7,900)		(15,772)		(15,772)	(7,872)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	13		5,260.00		(366)		(1,054)		(1,054)	(688)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	87		4,913.00		(25,628)		(40,833)		(40,833)	(15,206)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	140		4,937.00		(39,232)		(63,902)		(63,902)	(24,670)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	13		4,181.00		(1,479)		(2,902)		(2,902)	(1,423)					-	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(23,544,526)	0	(39,653,722)	XXX	(39,653,722)	(16,109,214)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(23,544,526)	0	(39,653,722)	XXX	(39,653,722)	(16,109,214)	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	(23,544,526)	0	(39,653,722)	XXX	(39,653,722)	(16,109,214)	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	(23,544,526)	0	(39,653,722)	XXX	(39,653,722)	(16,109,214)	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
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										6,562,650	11,116,576	0	15,851,133	XXX	15,851,133	990,825	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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										6,562,650	11,116,576	0	15,851,133	XXX	15,851,133	990,825	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
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
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2020	01/13/2023	01/13/2023	Expiration	3,921		201.22	36,610						36,610			(36,610)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2020	01/17/2023	01/17/2023	Expiration	1,416		201.30	13,224						13,210			(13,224)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2020	01/27/2023	01/27/2023	Expiration	2,852		200.20	26,552						26,295			(26,552)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2020	02/14/2023	02/14/2023	Expiration	2,835		202.13	26,702						26,418			(26,702)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/18/2020	02/15/2023	02/15/2023	Expiration	2,252		202.02	21,203						20,955			(21,203)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2020	02/27/2023	02/27/2023	Closing Sale	5,524		194.79	50,464		6,297		6,297		40,742			(44,167)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2020	03/14/2023	03/14/2023	Closing Sale	8,240		190.05	75,325		42,353		42,353		36,350			(32,971)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/16/2020	03/15/2023	03/15/2023	Closing Sale	1,055		189.54	9,600		4,432		4,432		4,197			(5,168)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2020	03/27/2023	03/27/2023	Closing Sale	8,398		193.61	78,211		14,193		14,193		55,451			(64,017)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2020	04/14/2023	04/14/2023	Closing Sale	4,068		192.49	37,662		21,762		21,762		22,896			(15,900)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2020	04/17/2023	04/17/2023	Closing Sale	1,505		192.68	13,978		7,510		7,510		8,620			(6,468)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2020	04/27/2023	04/27/2023	Closing Sale	8,265		192.51	76,686		44,298		44,298		45,529			(32,388)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2020	05/12/2023	05/12/2023	Closing Sale	939		192.69	8,742		6,059		6,059		5,145			(2,684)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2020	05/15/2023	05/15/2023	Closing Sale	2,387		192.68	22,218		16,067		16,067		13,003			(6,151)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2020	05/25/2023	05/25/2023	Closing Sale	4,947		192.66	46,030		28,245		28,245		26,392			(17,785)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2020	06/14/2023	06/14/2023	Closing Sale	6,143		192.58	57,139		59,156		59,156		31,339			2,017			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2020	06/15/2023	06/15/2023	Closing Sale	312		192.52	2,898		2,986		2,986		1,577			88			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/25/2020	06/27/2023	06/27/2023	Closing Sale	1,970		192.87	18,354		15,466		15,466		10,158			(2,888)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2020	07/14/2023	07/14/2023	Closing Sale	1,672		193.79	15,649		11,051		11,051		9,112			(4,598)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2020	07/18/2023	07/18/2023	Closing Sale	335		194.00	3,140		2,288		2,288		1,853			(851)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/24/2020	07/27/2023	07/27/2023	Closing Sale	5,753		194.32	53,999		46,027		46,027		32,309			(7,972)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2020	08/14/2023	08/14/2023	Closing Sale	5,743		194.51	53,951		33,250		33,250		31,957			(20,701)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2020	08/14/2023	08/14/2023	Closing Sale	468		194.51	4,168		2,709		2,709		2,376			(1,459)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/17/2020	08/15/2023	08/15/2023	Closing Sale	1,306		195.19	11,679		6,206		6,206		6,649			(5,474)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2020	08/25/2023	08/25/2023	Closing Sale	236		194.60	2,222		1,083		1,083		1,305			(1,139)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2020	08/25/2023	08/25/2023	Closing Sale	483		194.60	4,305		2,212		2,212		2,431			(2,093)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2020	09/14/2023	09/14/2023	Closing Sale	3,843		194.63	36,128		30,438		30,438		20,679			(5,690)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2020	09/14/2023	09/14/2023	Closing Sale	272		194.63	2,427		2,157		2,157		1,333			(271)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2020	09/15/2023	09/15/2023	Closing Sale	2,875		194.75	25,648		22,745		22,745		14,060			(2,903)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2023	09/27/2023	Closing Sale	4,261		193.38	39,799		29,827		29,827		19,815			(9,972)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2023	09/27/2023	Closing Sale	517		193.38	4,580		3,620		3,620		2,155			(960)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/13/2023	10/13/2023	Closing Sale	3,615		195.01	33,981		13,485		13,485		19,159			(20,496)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/13/2023	10/13/2023	Closing Sale	56		195.01	503		210		210		271			(292)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2020	10/16/2023	10/16/2023	Closing Sale	1,361		194.78	12,111		4,571		4,571		6,356			(7,539)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2020	10/16/2023	10/16/2023	Closing Sale	344		194.78	3,229		1,156		1,156		1,774			(2,074)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2023	10/27/2023	Closing Sale	4,689		193.65	43,766		17,161		17,161		21,165			(26,604)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2020	10/27/2023	10/27/2023	Closing Sale	217		193.65	1,919		794		794		874			(1,126)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/14/2023	11/14/2023	Closing Sale	1,104		194.75	9,826		3,135		3,135		4,924			(6,690)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/14/2023	11/14/2023	Closing Sale	6,578		194.75	61,744		18,681		18,681		32,539			(43,064)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/16/2020	11/15/2023	11/15/2023	Closing Sale	430		195.49	4,049		997		997		2,278			(3,052)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/16/2020	11/15/2023	11/15/2023	Closing Sale	2,281		195.49	20,382		5,293		5,293		10,983			(15,089)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/24/2020	11/27/2023	11/27/2023	Closing Sale	469		196.34	4,434		623		623		2,626			(3,811)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2020	12/14/2023	12/14/2023	Expiration	1,717		196.85	15,447						8,973			(15,447)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2020	12/14/2023	12/14/2023	Expiration	8,717		196.85	82,711						49,847			(82,711)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2020	12/15/2023	12/15/2023	Expiration	432		196.83	4,097						2,465			(4,097)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2020	12/15/2023	12/15/2023	Expiration	1,727		196.83	15,538						9,009			(15,538)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2023	12/27/2023	Closing Sale	413		196.21	3,702		908		908		2,009			(2,794)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2023	12/27/2023	Closing Sale	5,780		196.21	54,659		12,715		12,715		30,963			(41,944)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2021	01/13/2023	01/13/2023	Expiration	2,666		198.82	20,882						20,802			(20,882)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2021	01/17/2023	01/17/2023	Expiration	1,085		198.20	8,471						8,384			(8,471)			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/27/2023	01/27/2023	Expiration	1,568		198.28	12,253						11,861			(12,253)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2023	02/14/2023	Expiration	1,739		200.65	13,751						13,420			(13,751)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2021	02/15/2023	02/15/2023	Expiration	174		201.04	1,379						1,344			(1,379)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2023	02/27/2023	Expiration	958		198.31	7,486						6,854			(7,486)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2021	03/14/2023	03/14/2023	Expiration	4,592		201.86	36,524						35,146			(36,524)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2021	03/15/2023	03/15/2023	Expiration	198		202.01	1,576						1,521			(1,576)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2021	03/27/2023	03/27/2023	Expiration	1,308		201.10	10,362						9,734			(10,362)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/14/2023	04/14/2023	Expiration	1,556		201.74	12,372						11,500			(12,372)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2021	04/17/2023	04/17/2023	Expiration	2,796		202.07	22,261						20,779			(22,261)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2021	04/27/2023	04/27/2023	Expiration	1,938		201.28	15,366						13,952			(15,366)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2021	05/12/2023	05/12/2023	Expiration	421		201.77	3,341						3,020			(3,341)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2021	05/15/2023	05/15/2023	Expiration	4,635		201.74	36,746						33,084			(36,746)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/25/2023	05/25/2023	Expiration	2,109		202.44	16,781						15,199			(16,781)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2021	06/14/2023	06/14/2023	Expiration	2,402		203.97	19,306						17,720			(19,306)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2021	06/15/2023	06/15/2023	Expiration	1,200		204.14	9,653						8,885			(9,653)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2023	06/27/2023	Expiration	1,409		203.72	11,308						10,223			(11,308)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2021	07/14/2023	07/14/2023	Expiration	996		203.88	7,978						7,122			(7,978)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2021	07/18/2023	07/18/2023	Expiration	1,919		203.25	15,366						13,486			(15,366)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2021	07/27/2023	07/27/2023	Expiration	1,124		203.70	9,023						7,932			(9,023)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2023	08/14/2023	Expiration	1,960		203.62	15,721						13,585			(15,721)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2021	08/15/2023	08/15/2023	Expiration	2,606		203.40	20,882						17,938			(20,882)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/25/2023	08/25/2023	Expiration	1,493		203.60	11,947						10,230			(11,947)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2023	09/14/2023	Expiration	3,320		202.69	26,449						21,634			(26,449)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2021	09/15/2023	09/15/2023	Expiration	10,178		202.88	81,155						66,803			(81,155)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2023	09/27/2023	Expiration	846		202.14	6,720						5,333			(6,720)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2021	10/13/2023	10/13/2023	Expiration	2,263		201.53	17,980						13,658			(17,980)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2021	10/16/2023	10/16/2023	Expiration	2,743		202.30	21,701						16,899			(21,701)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2021	10/27/2023	10/27/2023	Expiration	2,511		202.73	19,902						15,583			(19,902)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2023	11/14/2023	Expiration	1,750		203.45	13,920						11,015			(13,920)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2021	11/15/2023	11/15/2023	Expiration	1,450		203.48	11,505						9,098			(11,505)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2023	11/27/2023	Expiration	976		202.87	7,742						5,926			(7,742)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2021	12/14/2023	12/14/2023	Expiration	1,552		200.43	12,129						8,126			(12,129)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2021	12/15/2023	12/15/2023	Expiration	1,987		201.30	15,560						10,890			(15,560)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2021	12/27/2023	12/27/2023	Expiration	1,404		202.28	11,076						8,044			(11,076)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/13/2023	01/13/2023	Expiration	3,713		200.63	20,711						20,711			(20,711)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/17/2023	01/17/2023	Expiration	3,357		199.60	18,559						18,458			(18,559)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2023	01/27/2023	Expiration	4,431		196.80	24,242						21,938			(24,242)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2023	02/14/2023	Expiration	4,806		199.94	26,620						25,370			(26,620)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/15/2023	02/15/2023	Expiration	3,815		199.20	20,976						19,564			(20,976)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2022	02/27/2023	02/27/2023	Expiration	3,001		199.62	16,592						15,302			(16,592)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2023	03/14/2023	Expiration	6,360		202.66	35,705						33,606			(35,705)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/15/2023	03/15/2023	Expiration	4,490		201.54	24,978						23,496			(24,978)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2023	03/27/2023	Expiration	4,262		204.38	24,040						23,315			(24,040)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2022	04/14/2023	04/14/2023	Expiration	3,217		202.68	17,930						16,515			(17,930)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/17/2023	04/17/2023	Expiration	11,166		202.40	61,924						56,788			(61,924)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/27/2023	04/27/2023	Expiration	5,327		201.23	29,373						25,431			(29,373)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/12/2023	05/12/2023	Expiration	6,045		201.34	33,224						28,147			(33,224)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2023	05/15/2023	Expiration	10,541		201.60	58,013						49,475			(58,013)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/25/2023	05/25/2023	Expiration	2,189		201.93	12,067						10,250			(12,067)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/14/2023	06/14/2023	Expiration	4,000		202.25	21,924						18,244			(21,924)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/15/2023	06/15/2023	Closing Sale	11,143		201.92	60,750		2,006		2,006		49,830			(58,744)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2022	06/27/2023	06/27/2023	Expiration	3,183		201.37	17,435						13,711			(17,435)			0001

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2022	07/14/2023	07/14/2023	Closing Sale	3,048		199.16	16,389		3,779		3,779		10,690			(12,610)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2022	07/18/2023	07/18/2023	Closing Sale	11,955		199.49	64,634		16,020		16,020		41,918			(48,613)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/27/2023	07/27/2023	Closing Sale	2,810		199.98	15,230		6,576		6,576		10,312			(8,654)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2023	08/14/2023	Closing Sale	3,807		198.86	20,515		5,482		5,482		12,140			(15,033)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2023	08/15/2023	Closing Sale	10,185		198.83	54,675		11,305		11,305		32,065			(43,370)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/25/2023	08/25/2023	Closing Sale	2,596		198.38	13,854		2,077		2,077		7,545			(11,777)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2022	09/14/2023	09/14/2023	Closing Sale	6,392		197.29	33,795		33,620		33,620		14,940			(175)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/15/2023	09/15/2023	Closing Sale	12,454		197.12	65,794		68,997		68,997		28,182			3,203			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/27/2023	09/27/2023	Closing Sale	5,265		195.08	27,421		27,902		27,902		6,837			481			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/13/2023	10/13/2023	Closing Sale	6,736		195.51	35,032		21,758		21,758		8,828			(13,274)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2023	10/27/2023	Closing Sale	3,896		195.86	20,372		5,649		5,649		5,374			(14,723)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2023	11/14/2023	Closing Sale	4,246		195.97	22,298		6,878		6,878		5,655			(15,420)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	11/15/2023	11/15/2023	Closing Sale	12,796		196.16	66,231		21,113		21,113		16,968			(45,118)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	10/16/2023	10/16/2023	Closing Sale	10,130		195.46	52,593		27,148		27,148		12,782			(25,445)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/27/2023	11/27/2023	Closing Sale	6,209		196.17	32,642		9,313		9,313		8,241			(23,329)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/14/2023	12/14/2023	Closing Sale	7,267		195.82	37,852		5,305		5,305		7,549			(32,547)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2022	12/15/2023	12/15/2023	Closing Sale	11,565		194.98	59,983		18,158		18,158		7,708			(41,825)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/27/2023	12/27/2023	Closing Sale	3,315		193.97	17,168		14,718		14,718		428			(2,450)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2023	03/13/2026	03/14/2023	Closing Sale	15		195.19		130	130		130								0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2026	03/27/2023	Closing Sale	67		195.30		571	571		571								0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2024	03/27/2023	Closing Sale	20		195.30		108	108		108								0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2023	05/27/2026	05/25/2023	Closing Sale	15		198.37		130	130		130								0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2023	07/12/2024	07/14/2023	Closing Sale	180		200.40		954	954		954								0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2023	09/14/2026	09/14/2023	Closing Sale	5		202.55		42	42		42								0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2023	09/27/2024	09/27/2023	Closing Sale	10		200.38		53	53		53								0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2023	09/25/2026	09/27/2023	Closing Sale	15		200.38		126	126		126								0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/27/2025	10/27/2023	Closing Sale	5		197.31		36	36		36								0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/25/2024	10/27/2023	Closing Sale	15		197.31		79	80		80								0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/27/2026	10/27/2023	Closing Sale	15		197.31		126	126		126								0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2020	01/13/2023	01/13/2023	Expiration	93		237.00	1,252						1,252			(1,252)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/15/2020	01/17/2023	01/17/2023	Expiration	168		237.48	2,272						2,272			(2,272)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/18/2020	02/15/2023	02/15/2023	Expiration	657		235.93	8,866						8,859			(8,866)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2020	02/27/2023	02/27/2023	Expiration	359		222.85	4,592						4,319			(4,592)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/13/2020	03/14/2023	03/14/2023	Closing Sale	415		211.87	5,051		702		702		2,767			(4,349)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/16/2020	03/15/2023	03/15/2023	Closing Sale	1,677		211.75	20,093		4,007		4,007		10,705			(16,086)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2020	03/27/2023	03/27/2023	Closing Sale	1,493		211.59	18,233		4,092		4,092		9,362			(14,141)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2020	04/17/2023	04/17/2023	Closing Sale	471		212.35	5,920		2,388		2,388		3,198			(3,532)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2020	04/27/2023	04/27/2023	Closing Sale	674		212.08	8,480		2,947		2,947		4,360			(5,533)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2020	05/15/2023	05/15/2023	Closing Sale	2,638		212.26	33,264		3,509		3,509		16,696			(29,755)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2020	05/26/2023	05/26/2023	Expiration	14		212.60	179						91			(179)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/12/2020	06/14/2023	06/14/2023	Closing Sale	649		212.71	8,073		500		500		3,882			(7,573)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2020	06/15/2023	06/15/2023	Closing Sale	94		212.93	1,174		174		174		577			(1,000)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2020	07/14/2023	07/14/2023	Closing Sale	244		213.34	3,058		441		441		1,481			(2,616)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2020	07/17/2023	07/17/2023	Closing Sale	1,453		213.40	18,228		1,816		1,816		8,815			(16,412)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2020	08/14/2023	08/14/2023	Expiration	94		213.79	1,172						554			(1,172)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/17/2020	08/15/2023	08/15/2023	Expiration	1,355		213.96	16,994						8,008			(16,994)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2020	08/25/2023	08/25/2023	Expiration	9		213.86	117						55			(117)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2020	09/15/2023	09/15/2023	Expiration	210		214.38	2,651						1,250			(2,651)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2020	10/13/2023	10/13/2023	Expiration	37		215.12	473						227			(473)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2020	10/16/2023	10/16/2023	Expiration	93		215.18	1,182						568			(1,182)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2020	10/27/2023	10/27/2023	Expiration	464		213.20	5,821						2,260			(5,821)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/13/2020	11/14/2023	11/14/2023	Expiration	156		218.16	2,030						1,155			(2,030)			0001

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	11/16/2020	11/15/2023	11/15/2023	Expiration	364		219.64	4,776						2,933			(4,776)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/14/2020	12/14/2023	12/14/2023	Expiration	130		222.46	1,746						1,177			(1,746)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/15/2020	12/15/2023	12/15/2023	Expiration	157		223.49	2,104						1,469			(2,104)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/24/2020	12/27/2023	12/27/2023	Expiration	72		223.18	952						648			(952)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/14/2021	01/13/2023	01/13/2023	Expiration	361		224.27	3,880						3,876			(3,880)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/15/2021	01/17/2023	01/17/2023	Expiration	714		224.01	7,664						7,650			(7,664)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/27/2021	01/27/2023	01/27/2023	Expiration	396		224.83	4,272						4,240			(4,272)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/12/2021	02/14/2023	02/14/2023	Expiration	772		225.40	8,335						8,165			(8,335)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/16/2021	02/15/2023	02/15/2023	Expiration	334		224.50	3,585						3,508			(3,585)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/26/2021	02/27/2023	02/27/2023	Expiration	530		222.74	5,640						5,275			(5,640)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/12/2021	03/14/2023	03/14/2023	Expiration	265		226.81	2,886						2,780			(2,886)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/15/2021	03/15/2023	03/15/2023	Expiration	66		227.37	722						698			(722)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/26/2021	03/27/2023	03/27/2023	Expiration	35		228.28	385						371			(385)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/14/2021	04/14/2023	04/14/2023	Expiration	22		229.21	241						231			(241)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/15/2021	04/17/2023	04/17/2023	Expiration	304		230.32	3,367						3,255			(3,367)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/27/2021	04/27/2023	04/27/2023	Expiration	1,098		230.50	12,195						11,723			(12,195)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/14/2021	05/12/2023	05/12/2023	Expiration	826		234.89	9,351						9,144			(9,351)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/17/2021	05/15/2023	05/15/2023	Expiration	999		235.21	11,327						11,087			(11,327)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/27/2021	05/26/2023	05/26/2023	Expiration	385		233.96	4,365						4,227			(4,365)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	06/14/2021	06/14/2023	06/14/2023	Expiration	140		236.06	1,614						1,566			(1,614)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	06/15/2021	06/15/2023	06/15/2023	Expiration	191		236.22	2,196						2,133			(2,196)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	06/25/2021	06/27/2023	06/27/2023	Expiration	159		233.06	1,802						1,703			(1,802)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	07/15/2021	07/17/2023	07/17/2023	Expiration	795		232.84	8,991						8,387			(8,991)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	07/27/2021	07/27/2023	07/27/2023	Expiration	775		233.62	8,797						8,216			(8,797)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	08/13/2021	08/14/2023	08/14/2023	Expiration	716		234.73	8,165						7,628			(8,165)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	08/16/2021	08/15/2023	08/15/2023	Expiration	766		235.01	8,766						8,207			(8,766)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	08/27/2021	08/25/2023	08/25/2023	Expiration	60		234.32	680						630			(680)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	09/14/2021	09/14/2023	09/14/2023	Expiration	107		233.04	1,220						1,100			(1,220)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	09/15/2021	09/15/2023	09/15/2023	Expiration	961		234.06	10,980						10,009			(10,980)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	09/27/2021	09/27/2023	09/27/2023	Expiration	138		231.16	1,558						1,354			(1,558)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	10/14/2021	10/13/2023	10/13/2023	Expiration	108		231.80	1,208						1,047			(1,208)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	10/15/2021	10/16/2023	10/16/2023	Expiration	454		231.30	5,061						4,339			(5,061)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	10/27/2021	10/27/2023	10/27/2023	Expiration	264		231.20	2,946						2,503			(2,946)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	11/12/2021	11/14/2023	11/14/2023	Expiration	77		232.68	868						746			(868)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	11/15/2021	11/15/2023	11/15/2023	Expiration	430		232.61	4,820						4,136			(4,820)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	11/26/2021	11/27/2023	11/27/2023	Expiration	135		229.86	1,494						1,206			(1,494)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/15/2021	12/15/2023	12/15/2023	Expiration	624		232.42	6,902						5,773			(6,902)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/27/2021	12/27/2023	12/27/2023	Expiration	349		234.69	3,879						3,341			(3,879)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/14/2022	01/13/2023	01/13/2023	Expiration	1,890		235.42	14,819						14,819			(14,819)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/18/2022	01/17/2023	01/17/2023	Expiration	1,199		233.62	9,296						9,296			(9,296)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/27/2022	01/27/2023	01/27/2023	Expiration	2,606		230.27	19,980						19,980			(19,980)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/14/2022	02/14/2023	02/14/2023	Expiration	1,202		228.76	9,048						8,975			(9,048)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/15/2022	02/15/2023	02/15/2023	Expiration	3,759		228.78	28,294						28,031			(28,294)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/25/2022	02/27/2023	02/27/2023	Expiration	217		230.49	1,625						1,610			(1,625)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/14/2022	03/14/2023	03/14/2023	Expiration	1,200		228.32	8,741						8,465			(8,741)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/15/2022	03/15/2023	03/15/2023	Expiration	2,381		228.85	17,386						16,838			(17,386)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/25/2022	03/27/2023	03/27/2023	Expiration	708		231.65	5,248						5,135			(5,248)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/14/2022	04/14/2023	04/14/2023	Expiration	446		233.28	3,349						3,273			(3,349)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/18/2022	04/17/2023	04/17/2023	Expiration	4,122		232.90	30,816						29,992			(30,816)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/27/2022	04/27/2023	04/27/2023	Expiration	1,158		230.48	8,571						8,107			(8,571)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/13/2022	05/12/2023	05/12/2023	Expiration	1,560		228.88	11,388						10,343			(11,388)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/16/2022	05/15/2023	05/15/2023	Expiration	3,489		229.29	25,520						23,252			(25,520)			0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/26/2023	05/26/2023	Expiration	658		232.36	4,881						4,545			(4,881)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/14/2023	06/14/2023	Expiration	1,697		220.37	11,781						6,961			(11,781)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2022	06/15/2023	06/15/2023	Expiration	5,048		221.85	35,280						23,164			(35,280)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2023	06/27/2023	Expiration	373		222.24	2,623						1,715			(2,623)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2022	07/14/2023	07/14/2023	Expiration	1,613		222.63	11,165						7,150			(11,165)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2022	07/17/2023	07/17/2023	Expiration	4,389		223.29	30,576						19,472			(30,576)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2022	07/27/2023	07/27/2023	Expiration	688		225.31	4,836						3,488			(4,836)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2023	08/14/2023	Expiration	1,411		226.15	9,921						7,170			(9,921)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2022	08/15/2023	08/15/2023	Expiration	4,354		226.23	30,732						22,285			(30,732)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/25/2023	08/25/2023	Expiration	547		223.06	3,819						2,282			(3,819)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/14/2023	09/14/2023	Expiration	1,806		219.30	12,316						4,677			(12,316)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2022	09/15/2023	09/15/2023	Expiration	7,319		218.61	49,920						15,814			(49,920)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/27/2023	09/27/2023	Expiration	1,219		212.41	7,925						(1,183)			(7,925)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2022	10/13/2023	10/13/2023	Expiration	1,100		211.90	7,060						(1,605)			(7,060)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/17/2022	10/16/2023	10/16/2023	Expiration	4,572		212.18	29,488						(5,988)			(29,488)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2022	10/27/2023	10/27/2023	Expiration	1,763		213.29	11,506						(1,328)			(11,506)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2022	11/14/2023	11/14/2023	Expiration	1,825		214.74	11,917						(369)			(11,917)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	11/15/2023	11/15/2023	Expiration	5,685		215.48	37,131						747			(37,131)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/23/2022	11/27/2023	11/27/2023	Expiration	1,471		216.24	9,794						647			(9,794)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/14/2023	12/14/2023	Expiration	1,730		218.48	11,680						2,355			(11,680)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2022	12/15/2023	12/15/2023	Expiration	4,968		218.40	33,418						1,226			(33,418)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2022	12/27/2023	12/27/2023	Closing Sale	1,103		215.73	7,307		496		496		(19)			(6,810)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	404		4,662.85	151,186						151,186			(151,186)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	100		4,662.85	22,562						22,562			(22,562)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	1,848		4,577.11	100,674						100,674			(100,674)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	2,875		4,577.11	622,515						622,515			(622,515)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	8		4,645.77	2,709						2,709			(2,709)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	88		4,691.54	26,346						26,346			(26,346)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	714		4,577.11	41,202						41,202			(41,202)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	152		4,577.11	9,244						9,244			(9,244)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	5,701		4,577.11	2,090,290						2,090,290			(2,090,290)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	407		4,326.51	160,166						159,962			(160,166)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	35		4,326.51	8,607						8,607			(8,607)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	590		4,401.67	229,658						228,661			(229,658)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	117		4,401.67	27,907						27,907			(27,907)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	4,787		4,471.07	1,836,292						1,831,170			(1,836,292)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	21		4,538.14	7,382						7,368			(7,382)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	1,862		4,471.07	427,190						427,190			(427,190)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	1,229		4,471.07	67,039						67,039			(67,039)			0001

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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 PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	337		4,471.07	19,565						19,565			(19,565)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	76		4,582.85	24,137						24,099			(24,137)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	15		4,384.65	3,432						3,432			(3,432)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	286		4,384.65	108,674						107,497			(108,674)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	135		4,173.11	36,434						36,433			(36,434)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	845		4,173.11	348,975						333,585			(348,975)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	2,460		4,262.45	639,585						639,487			(639,585)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	56		4,369.01	19,728						18,680			(19,728)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	1,340		4,262.45	61,097						61,097			(61,097)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	686		4,262.45	33,345						33,345			(33,345)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	5,246		4,262.45	2,169,114						2,071,481			(2,169,114)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	370		4,262.45	20,318						20,318			(20,318)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	49		4,326.39	18,237						17,333			(18,237)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	140		4,543.06	54,936						54,322			(54,936)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	48		4,543.06	11,260						11,260			(11,260)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	711		4,392.59	286,633						277,450			(286,633)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	133		4,392.59	30,782						30,782			(30,782)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	558		4,391.69	28,665						28,665			(28,665)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	5,815		4,391.69	2,372,294						2,261,642			(2,372,294)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	2,709		4,391.69	637,626						637,544			(637,626)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	227		4,391.69	15,124						15,124			(15,124)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	49		4,457.57	18,228						17,579			(18,228)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	1,240		4,391.69	59,895						59,895			(59,895)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	166		4,391.69	10,074						10,074			(10,074)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	68		4,501.48	23,460						22,765			(23,460)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	62		4,183.96	15,618						15,599			(15,618)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	484		4,183.96	200,131						169,411			(200,131)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Closing Sale	267		4,023.89	109,870		25,689		25,689		73,717			(84,182)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	143		4,023.89	36,679						35,309			(36,679)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	109		4,008.01	8,700						8,700			(8,700)			0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	05/15/2023	Closing Sale	28		4,068.13	10,522		627		627		7,138			(9,895)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	1,248		4,008.01	52,500						52,500			(52,500)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	438		4,008.01	19,481						19,481			(19,481)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	259		4,008.01	22,256						22,256			(22,256)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	2,333		4,008.01	575,960						556,271			(575,960)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	05/15/2023	Closing Sale	5,467		4,008.01	2,211,824		422,964		422,964		1,416,604			(1,788,860)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	05/15/2023	Closing Sale	98		4,108.21	34,278		1,970		1,970		24,151			(32,308)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Closing Sale	109		4,158.24	44,439		5,143		5,143		29,707			(39,296)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	72		4,158.24	17,701						17,250			(17,701)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Closing Sale	176		3,735.48	45,402		16,908		16,908		13,711			(28,494)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Closing Sale	430		3,735.48	180,514		42,417		42,417		38,961			(138,098)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	124		3,789.99	12,690						12,690			(12,690)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	17		3,789.99	1,989						1,989			(1,989)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Closing Sale	5,083		3,789.99	2,042,090		433,758		433,758		543,787			(1,608,332)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Closing Sale	6		3,846.84	2,145		121		121		641			(2,024)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	487		3,789.99	19,373						19,373			(19,373)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Closing Sale	2,160		3,789.99	528,945		191,693		191,693		233,032			(337,252)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	1,157		3,789.99	42,973						42,973			(42,973)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Closing Sale	96		3,884.74	33,452		1,820		1,820		10,684			(31,632)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	305		3,789.99	34,304						34,304			(34,304)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Closing Sale	116		3,900.11	46,583		13,819		13,819		18,860			(32,764)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Closing Sale	108		3,900.11	26,317		10,059		10,059		18,960			(16,258)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Closing Sale	65		3,790.38	16,039		7,701		7,701		5,676			(8,338)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Closing Sale	333		3,790.38	135,179		38,526		38,526		28,918			(96,653)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	28		3,863.16	3,432						3,432			(3,432)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	07/17/2023	Closing Sale	2,075		3,863.16	497,732		205,201		205,201		172,808			(292,531)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	1,302		3,863.16	49,797						49,797			(49,797)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	467		3,863.16	18,953						18,953			(18,953)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	07/17/2023	Closing Sale	20		3,921.11	7,480		468		468		1,589			(7,012)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	07/17/2023	Closing Sale	95		3,959.74	33,050		1,829		1,829		7,562			(31,220)			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or 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	07/15/2022	07/17/2023	07/17/2023	Expiration	98		3,863.16	13,414						13,414			(13,414)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	07/17/2023	Closing Sale	5,448		3,863.16	2,201,412		444,583		444,583		414,020			(1,756,829)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Closing Sale	243		4,023.61	99,952		36,368		36,368		51,564			(63,584)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Closing Sale	85		4,023.61	20,854		2,637		2,637		18,109			(18,217)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	98		4,280.15	24,165						23,823			(24,165)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Closing Sale	430		4,280.15	183,463		60,821		60,821		137,496			(122,642)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	1,093		4,297.14	52,115						52,115			(52,115)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	41		4,297.14	5,705						5,705			(5,705)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	462		4,297.14	24,019						24,019			(24,019)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	2,123		4,297.14	517,274						511,733			(517,274)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Closing Sale	19		4,361.60	7,323		533		533		5,736			(6,790)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Closing Sale	111		4,404.57	39,997		2,394		2,394		31,962			(37,602)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	251		4,297.14	36,180						36,180			(36,180)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Closing Sale	4,800		4,297.14	2,027,536		405,965		405,965		1,537,941			(1,621,571)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	08/25/2023	Closing Sale	86		4,057.66	21,222		2,214		2,214		18,150			(19,008)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	08/25/2023	Closing Sale	338		4,057.66	142,424		42,830		42,830		73,205			(99,593)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Closing Sale	193		3,946.01	49,856		26,485		26,485		32,425			(23,371)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Closing Sale	430		3,946.01	186,670		51,572		51,572		68,153			(135,098)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Closing Sale	3,197		3,901.35	824,333		329,358		329,358		475,489			(494,975)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	377		3,901.35	37,779						37,779			(37,779)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	1,896		3,901.35	72,471						72,471			(72,471)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Closing Sale	114		3,998.88	42,809		2,225		2,225		14,446			(40,584)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Closing Sale	6,749		3,901.35	2,909,686		581,229		581,229		878,908			(2,328,457)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Closing Sale	57		3,959.87	22,803		1,344		1,344		7,362			(21,459)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	901		3,901.35	36,556						36,556			(36,556)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	317		3,901.35	30,752						30,752			(30,752)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	09/27/2023	Closing Sale	422		3,647.29	181,485		48,375		48,375		(16,431)			(133,110)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	09/27/2023	Closing Sale	41		3,647.29	10,731		4,883		4,883		(1,150)			(5,849)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	10/13/2023	Closing Sale	150		3,583.07	39,297		16,009		16,009		(15,949)			(23,288)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	10/13/2023	Closing Sale	398		3,583.07	171,084		39,303		39,303		(36,809)			(131,781)			0001

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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	PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Closing Sale	86		3,769.90	33,072		1,590		1,590		(1,866)			(31,482)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Closing Sale	65		3,733.12	26,171		1,195		1,195		(1,632)			(24,976)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Closing Sale	186		3,677.95	18,290		6,439		6,439		18,290			(11,851)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	1,461		3,677.95	48,913						28,307			(48,913)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Closing Sale	290		3,677.95	29,394		12,674		12,674		29,394			(16,721)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Closing Sale	2,922		3,677.95	772,781		293,708		293,708		(57,585)			(479,074)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Closing Sale	6,471		3,677.95	2,806,020		532,113		532,113		(188,047)			(2,273,907)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	666		3,677.95	23,765						13,187			(23,765)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Closing Sale	115		3,807.30	46,017		12,127		12,127		21,624			(33,890)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Closing Sale	489		3,807.30	220,077		51,090		51,090		30,668			(168,987)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023	11/14/2023	Closing Sale	421		3,957.25	185,055		54,087		54,087		54,166			(130,968)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023	11/14/2023	Closing Sale	40		3,957.25	10,147		4,391		4,391		4,433			(5,756)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	1,040		3,991.73	45,235						37,250			(45,235)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	475		3,991.73	21,793						17,715			(21,793)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	11/15/2023	Closing Sale	4,531		3,991.73	2,011,649		419,293		419,293		681,006			(1,592,357)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	11/15/2023	Closing Sale	16		4,051.61	6,563		416		416		2,343			(6,147)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	11/15/2023	Closing Sale	30		3,991.73	3,768		2,327		2,327		3,768			(1,441)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	11/15/2023	Closing Sale	2,095		3,991.73	541,374		245,141		245,141		286,442			(296,233)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	11/15/2023	Closing Sale	106		3,991.73	14,918		12,679		12,679		14,918			(2,238)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	11/15/2023	Closing Sale	147		4,091.52	56,802		2,930		2,930		21,010			(53,872)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/25/2022	11/27/2023	11/27/2023	Closing Sale	39		4,026.12	9,796		4,769		4,769		5,301			(5,026)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/25/2022	11/27/2023	11/27/2023	Closing Sale	287		4,026.12	126,151		36,561		36,561		44,698			(89,590)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	12/14/2022	12/14/2023	12/14/2023	Closing Sale	164		3,995.32	41,466		18,378		18,378		17,394			(23,088)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	12/14/2022	12/14/2023	12/14/2023	Closing Sale	521		3,995.32	225,344		61,159		61,159		63,783			(164,184)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023	12/15/2023	Closing Sale	1,846		3,895.75	463,404		174,515		174,515		102,118			(288,889)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	294		3,895.75	14,771						8,725			(14,771)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023	12/15/2023	Closing Sale	27		3,895.75	4,505		10,440		10,440		4,505			5,936			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023	12/15/2023	Closing Sale	4,602		3,895.75	1,977,266		384,575		384,575		297,193			(1,592,691)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	1,227		3,895.75	58,316						35,065			(58,316)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023	12/15/2023	Closing Sale	8		3,954.19	3,252		240		240		521			(3,012)			0001

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S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Closing Sale	112		3,993.14	41,853		2,180		2,180		6,941			(39,673)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Closing Sale	39		3,895.75	6,645		15,515		15,515		6,645			8,870			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Closing Sale	427		3,829.25	179,552		52,681		52,681		3,428			(126,871)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Closing Sale	89		3,829.25	21,886		9,115		9,115		(151)			(12,771)			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												44,077,941	2,355	6,815,567	0	6,815,567	XXX	25,058,306	0	0	(37,264,725)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												44,077,941	2,355	6,815,567	0	6,815,567	XXX	25,058,306	0	0	(37,264,725)	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
NOBEL CORP-CW2 NOBEL CORP-WARRANT 2 BMBQ572	Noble Corp	N/A		US - Chicago Board BBG011C8CKG0	03/17/2021	02/05/2028	01/31/2023	Closing Sale	6,193		23.13	27,869		27,869		27,869		(95,992)						
NOBEL CORP-CW2 NOBEL CORP-WARRANT 2 BKPBJ22	Noble Holdings	N/A		US - Chicago Board BBG011C8CKG0	01/31/2023	02/05/2028	01/31/2023	Closing Sale	6,193		23.13		27,869	141,445		141,445					113,576			
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMBQ583	Noble Corp	N/A		US - Chicago Board BBG011C8CKG0	03/17/2021	02/05/2028	01/31/2023	Closing Sale	6,193		19.27	34,062		34,062		34,062		(104,352)						
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BKPBJ11	Noble Holdings	N/A		US - Chicago Board BBG011C8CKG0	01/31/2023	02/05/2028	01/31/2023	Closing Sale	6,193		19.27		34,062	154,450		154,450					120,388			
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants												61,931	61,931	357,826	0	357,826	XXX	(200,344)	0	0	233,964	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												61,931	61,931	357,826	0	357,826	XXX	(200,344)	0	0	233,964	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												44,139,872	64,286	7,173,393	0	7,173,393	XXX	24,857,962	0	0	(37,030,761)	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												44,139,872	64,286	7,173,393	0	7,173,393	XXX	24,857,962	0	0	(37,030,761)	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/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	48		4,779.00	(7,475)						(7,475)			7,475			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	26		4,849.00	(6,948)						(6,948)			6,948			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	14		4,779.00	(4,209)						(4,209)			4,209			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	9		4,814.00	(1,210)						(1,210)			1,210			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	82		4,803.00	(23,545)						(23,545)			23,545			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	12		4,803.00	(1,689)						(1,689)			1,689			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	72		4,826.00	(20,006)						(20,006)			20,006			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	20		4,791.00	(2,908)						(2,908)			2,908			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	12		4,849.00	(1,459)						(1,459)			1,459			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	38		4,791.00	(11,086)						(11,086)			11,086			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	172		4,768.00	(53,084)						(53,084)			53,084			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	224		4,646.00	(38,233)						(38,233)			38,233			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	88		4,726.00	(24,261)						(24,261)			24,261			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	3,241		4,657.00	(1,020,648)						(1,020,648)			1,020,648			0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	1,413		4,669.00	(435,947)						(435,947)			435,947			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	95		4,634.00	(16,835)						(16,835)			16,835			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	174		4,703.00	(24,517)						(24,517)			24,517			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	2,316		4,669.00	(367,820)						(367,820)			367,820			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	67		4,653.00	(11,133)						(11,133)			11,133			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	415		4,646.00	(133,570)						(133,570)			133,570			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	74		4,653.00	(23,596)						(23,596)			23,596			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	229		4,623.00	(76,965)						(76,965)			76,965			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/18/2022	01/17/2023	01/17/2023	Expiration	337		4,749.00	(88,608)						(88,608)			88,608			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	72		4,456.00	(22,495)						(22,484)			22,495			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	105		4,500.00	(30,303)						(30,290)			30,303			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	6		4,435.00	(2,022)						(2,021)			2,022			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	35		4,456.00	(5,814)						(5,814)			5,814			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	143		4,445.00	(45,361)						(45,337)			45,361			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	81		4,478.00	(24,255)						(24,244)			24,255			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	8		4,523.00	(1,272)						(1,272)			1,272			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	128		4,545.00	(38,566)						(38,490)			38,566			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	157		4,501.00	(51,277)						(51,151)			51,277			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	80		4,512.00	(13,700)						(13,700)			13,700			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	135		4,523.00	(42,424)						(42,330)			42,424			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	124		4,512.00	(39,694)						(39,602)			39,694			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	22		4,534.00	(6,920)						(6,906)			6,920			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	17		4,534.00	(2,780)						(2,780)			2,780			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	23		4,479.00	(7,700)						(7,679)			7,700			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	11		4,578.00	(1,493)						(1,493)			1,493			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	45		4,527.00	(8,600)						(8,600)			8,600			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	39		4,549.00	(7,035)						(7,035)			7,035			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	2,691		4,549.00	(899,844)						(898,176)			899,844			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	1,635		4,560.00	(284,359)						(284,359)			284,359			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	76		4,605.00	(22,950)						(22,918)			22,950			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	65		4,556.00	(21,460)						(21,422)			21,460			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	21		4,563.00	(7,018)						(7,005)			7,018			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	497		4,616.00	(147,096)						(146,903)			147,096			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	1,176		4,560.00	(386,084)						(385,402)			386,084			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	68		4,538.00	(12,688)						(12,688)			12,688			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	187		4,538.00	(63,711)						(63,585)			63,711			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	171		4,516.00	(60,588)						(60,455)			60,588			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/15/2022	02/15/2023	02/15/2023	Expiration	75		4,605.00	(11,367)						(11,367)			11,367			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	18		4,461.00	(5,933)						(5,757)			5,933			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	38		4,527.00	(11,156)						(10,820)			11,156			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	9		4,505.00	(1,404)						(1,404)			1,404			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	20		4,560.00	(5,580)						(5,556)			5,580			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	145		4,505.00	(44,196)						(43,944)			44,196			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	64		4,494.00	(19,994)						(19,873)			19,994			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	6		4,516.00	(902)						(902)			902			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	38		4,298.00	(7,394)						(7,394)			7,394			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	365		4,288.00	(125,355)						(122,304)			125,355			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	201		4,319.00	(65,370)						(64,018)			65,370			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	71		4,257.00	(25,518)						(24,786)			25,518			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	7		4,257.00	(1,560)						(1,560)			1,560			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	29		4,277.00	(10,199)						(9,937)			10,199			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	65		4,277.00	(13,360)						(13,360)			13,360			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	179		4,267.00	(63,485)						(61,763)			63,485			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	25		4,340.00	(4,389)						(4,389)			4,389			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	126		4,326.00	(27,339)						(27,337)			27,339			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	3,209		4,337.00	(1,183,320)						(1,146,893)			1,183,320			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	56		4,390.00	(18,984)						(18,537)			18,984			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	2,142		4,348.00	(440,066)						(440,066)			440,066			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	145		4,401.00	(25,730)						(25,730)			25,730			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	1,401		4,348.00	(507,450)						(492,646)			507,450			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	47		4,316.00	(10,500)						(10,500)			10,500			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	303		4,412.00	(98,709)						(96,623)			98,709			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	90		4,326.00	(30,839)						(29,738)			30,839			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	113		4,305.00	(43,632)						(42,051)			43,632			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	130		4,360.00	(46,232)						(44,968)			46,232			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2022	03/15/2023	03/15/2023	Expiration	49		4,350.00	(17,533)						(17,027)			17,533			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	44		4,702.00	(13,071)						(13,005)			13,071			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	13		4,657.00	(4,162)						(4,136)			4,162			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	28		4,668.00	(8,655)						(8,602)			8,655			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	18		4,725.00	(2,390)						(2,390)			2,390			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	20		4,679.00	(3,065)						(3,065)			3,065			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	10		4,645.00	(1,671)						(1,671)			1,671			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	18		4,736.00	(4,979)						(4,958)			4,979			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	13		4,679.00	(3,858)						(3,836)			3,858			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	24		4,713.00	(6,982)						(6,948)			6,982			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	222		4,491.00	(75,855)						(74,270)			75,855			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	48		4,502.00	(8,073)						(8,073)			8,073			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	3		4,557.00	(970)						(955)			970			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	55		4,524.00	(8,543)						(8,543)			8,543			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	11		4,491.00	(1,886)						(1,886)			1,886			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	76		4,546.00	(23,506)						(23,124)			23,506			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	225		4,524.00	(72,545)						(71,239)			72,545			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	18		4,568.00	(2,432)						(2,432)			2,432			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	185		4,513.00	(61,050)						(59,896)			61,050			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	146		4,491.00	(50,432)						(48,851)			50,432			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	3,531		4,469.00	(1,266,759)						(1,223,227)			1,266,759			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	481		4,556.00	(148,192)						(144,669)			148,192			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	79		4,510.00	(12,869)						(12,869)			12,869			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	147		4,436.00	(55,535)						(53,349)			55,535			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	52		4,447.00	(10,373)						(10,373)			10,373			0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	114		4,458.00	(41,550)						(40,055)			41,550			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	68		4,523.00	(22,350)						(21,739)			22,350			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	167		4,517.00	(55,272)						(53,716)			55,272			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	2		4,499.00	(386)						(386)			386			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	2,090		4,480.00	(376,380)						(376,380)			376,380			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	155		4,491.00	(26,996)						(26,996)			26,996			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	56		4,458.00	(10,707)						(10,707)			10,707			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	1,230		4,480.00	(433,080)						(418,854)			433,080			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	49		4,486.00	(17,208)						(16,658)			17,208			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	04/17/2023	Expiration	275		4,556.00	(38,713)						(38,713)			38,713			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	18		4,309.00	(5,935)						(5,316)			5,935			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	73		4,330.00	(23,607)						(21,311)			23,607			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	34		4,309.00	(6,078)						(6,076)			6,078			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	36		4,351.00	(11,280)						(10,258)			11,280			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	7		4,278.00	(1,299)						(1,299)			1,299			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	21		4,351.00	(3,300)						(3,300)			3,300			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	358		4,299.00	(122,074)						(108,901)			122,074			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	7		4,124.00	(2,354)						(1,720)			2,354			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	15		4,175.00	(2,543)						(2,535)			2,543			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	48		4,145.00	(9,087)						(9,049)			9,087			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	26		4,165.00	(8,579)						(6,474)			8,579			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	109		4,114.00	(38,852)						(28,138)			38,852			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	115		4,135.00	(39,554)						(29,139)			39,554			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	64		4,124.00	(12,619)						(12,548)			12,619			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	10		4,245.00	(2,999)						(2,399)			2,999			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	7		4,094.00	(1,484)						(1,470)			1,484			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	9		4,225.00	(1,309)						(1,306)			1,309			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	1,972		4,088.00	(394,460)						(391,284)			394,460			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	30		4,160.00	(4,920)						(4,902)			4,920			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	28		4,090.00	(10,078)						(6,948)			10,078			0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	133		4,162.00	(42,105)						(30,928)			42,105			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	300		4,198.00	(89,022)						(67,309)			89,022			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	114		4,208.00	(16,198)						(16,150)			16,198			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	91		4,058.00	(19,637)						(19,367)			19,637			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	210		4,068.00	(76,944)						(52,006)			76,944			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	1,104		4,088.00	(392,055)						(269,694)			392,055			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	34		4,148.00	(5,738)						(5,715)			5,738			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	3,333		4,078.00	(1,205,072)						(822,172)			1,205,072			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	192		4,138.00	(63,140)						(45,471)			63,140			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	195		4,048.00	(73,476)						(48,667)			73,476			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	92		4,068.00	(19,425)						(19,202)			19,425			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	05/15/2023	Expiration	98		4,128.00	(32,860)						(23,466)			32,860			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	82		4,273.00	(27,805)						(20,320)			27,805			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	11		4,325.00	(1,692)						(1,685)			1,692			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	44		4,283.00	(7,826)						(7,785)			7,826			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	14		4,231.00	(2,916)						(2,891)			2,916			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	2		4,252.00	(368)						(366)			368			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	12		4,304.00	(3,947)						(2,956)			3,947			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	14		4,262.00	(4,962)						(3,598)			4,962			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	25		3,829.00	(9,086)						(2,380)			9,086			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	59		3,848.00	(11,588)						(5,762)			11,588			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	7		3,894.00	(2,304)						(697)			2,304			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	93		3,829.00	(19,055)						(8,754)			19,055			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	168		3,820.00	(62,235)						(15,977)			62,235			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	58		3,848.00	(20,637)						(5,652)			20,637			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	147		3,838.00	(53,020)						(14,206)			53,020			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	23		3,801.00	(5,081)						(2,058)			5,081			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	25		3,866.00	(8,510)						(2,430)			8,510			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	6		3,868.00	(2,066)						(634)			2,066			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	1,747		3,866.00	(350,198)						(200,225)			350,198			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	96		3,904.00	(32,287)						(10,542)			32,287			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	5		3,951.00	(1,642)						(581)			1,642			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	197		3,979.00	(29,172)						(23,119)			29,172			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	734		3,970.00	(221,288)						(80,990)			221,288			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	30		3,972.00	(4,589)						(3,575)			4,589			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	113		3,828.00	(42,914)						(12,186)			42,914			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	38		3,847.00	(8,048)						(4,307)			8,048			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	881		3,866.00	(314,628)						(96,064)			314,628			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	84		3,837.00	(18,176)						(9,401)			18,176			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	194		3,847.00	(71,295)						(21,017)			71,295			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	3,045		3,856.00	(1,103,224)						(331,078)			1,103,224			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	111		3,942.00	(35,028)						(12,205)			35,028			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	06/15/2023	Expiration	63		3,951.00	(10,152)						(7,522)			10,152			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	2		3,968.00	(466)						(380)			466			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	64		4,017.00	(21,296)						(9,887)			21,296			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	73		3,988.00	(13,927)						(11,721)			13,927			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	5		4,056.00	(770)						(708)			770			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	22		4,017.00	(3,956)						(3,471)			3,956			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	6		3,978.00	(1,262)						(1,046)			1,262			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	32		4,007.00	(10,901)						(4,998)			10,901			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	2		4,115.00	(579)						(304)			579			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	18		4,037.00	(5,695)						(2,711)			5,695			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	91		3,933.00	(29,378)						(8,033)			29,378			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	32		3,904.00	(10,830)						(2,825)			10,830			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	22		3,904.00	(4,032)						(2,093)			4,032			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	4		4,018.00	(1,181)						(372)			1,181			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	22		3,885.00	(4,242)						(2,065)			4,242			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	7		4,046.00	(822)						(632)			822			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	7		4,046.00	(1,825)						(604)			1,825			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	97		3,876.00	(34,445)						(8,527)			34,445			0001

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	4		3,999.00	(1,070)						(328)			1,070			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	98		3,895.00	(33,778)						(8,645)			33,778			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	11		3,876.00	(2,223)						(1,046)			2,223			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	2		3,942.00	(389)						(228)			389			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	20		3,944.00	(7,176)						(1,563)			7,176			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	3		4,047.00	(776)						(201)			776			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	158		4,056.00	(21,899)						(14,239)			21,899			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	25		3,921.00	(5,016)						(2,106)			5,016			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	1,517		3,940.00	(542,050)						(116,942)			542,050			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	1,631		3,940.00	(316,260)						(142,483)			316,260			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	330		3,902.00	(125,205)						(24,995)			125,205			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	390		4,037.00	(118,745)						(30,364)			118,745			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	95		3,979.00	(31,842)						(7,390)			31,842			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	157		4,066.00	(21,054)						(14,033)			21,054			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	230		3,921.00	(84,906)						(17,686)			84,906			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	2,726		3,931.00	(988,767)						(209,284)			988,767			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	66		4,070.00	(8,772)						(5,905)			8,772			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	39		3,911.00	(8,115)						(3,283)			8,115			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/15/2022	07/17/2023	07/17/2023	Expiration	253		4,056.00	(74,566)						(19,764)			74,566			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	3		4,245.00	(980)						(609)			980			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	19		4,295.00	(2,029)						(1,993)			2,029			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	77		4,144.00	(25,875)						(14,701)			25,875			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	4		4,265.00	(1,082)						(683)			1,082			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	37		4,114.00	(6,867)						(6,409)			6,867			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	40		4,175.00	(12,593)						(7,359)			12,593			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	14		4,124.00	(2,486)						(2,334)			2,486			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	80		4,134.00	(27,326)						(15,383)			27,326			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	1		4,185.00	(76)						(73)			76			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	39		4,295.00	(9,920)						(6,425)			9,920			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	15		4,144.00	(2,647)						(2,512)			2,647			0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	106		4,398.00	(37,373)						(29,624)			37,373			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	45		4,376.00	(16,378)						(12,849)			16,378			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	38		4,569.00	(3,816)						(3,792)			3,816			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	113		4,441.00	(37,345)						(30,189)			37,345			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	40		4,451.00	(5,933)						(5,890)			5,933			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	39		4,569.00	(10,164)						(8,660)			10,164			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	128		4,419.00	(43,596)						(34,900)			43,596			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	21		4,387.00	(3,789)						(3,755)			3,789			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	159		4,512.00	(47,813)						(39,981)			47,813			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	113		4,340.00	(44,717)						(34,657)			44,717			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	111		4,426.00	(38,607)						(31,142)			38,607			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	35		4,351.00	(7,230)						(7,168)			7,230			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	127		4,362.00	(48,614)						(38,067)			48,614			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	321		4,533.00	(92,803)						(78,254)			92,803			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	2,670		4,372.00	(1,006,358)						(791,979)			1,006,358			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	62		4,525.00	(18,073)						(15,187)			18,073			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	214		4,544.00	(24,511)						(24,374)			24,511			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	19		4,390.00	(7,003)						(5,556)			7,003			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	1,347		4,383.00	(499,677)						(395,280)			499,677			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	92		4,533.00	(10,942)						(10,879)			10,942			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	16		4,362.00	(3,276)						(3,249)			3,276			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	08/15/2023	Expiration	1,766		4,383.00	(334,719)						(332,123)			334,719			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	13		4,332.00	(3,494)						(2,221)			3,494			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	230		4,169.00	(81,018)						(45,389)			81,018			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	30		4,210.00	(9,842)						(5,701)			9,842			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	33		4,149.00	(6,340)						(5,815)			6,340			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	4		4,220.00	(623)						(592)			623			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	7		4,179.00	(1,315)						(1,227)			1,315			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	41		4,271.00	(5,589)						(5,383)			5,589			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	62		4,190.00	(21,099)						(12,019)			21,099			0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	4		4,301.00	(1,045)						(649)			1,045			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	46		4,094.00	(16,000)						(6,748)			16,000			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	89		4,064.00	(17,107)						(13,074)			17,107			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	255		4,064.00	(92,954)						(37,982)			92,954			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	13		4,153.00	(2,025)						(1,711)			2,025			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	42		4,045.00	(8,534)						(6,357)			8,534			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	8		4,104.00	(1,402)						(1,124)			1,402			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	116		4,045.00	(43,506)						(17,432)			43,506			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	13		4,183.00	(4,065)						(1,877)			4,065			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	40		4,212.00	(5,008)						(4,450)			5,008			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	57		3,983.00	(21,930)						(7,191)			21,930			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	200		4,087.00	(65,286)						(24,140)			65,286			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	478		4,096.00	(74,453)						(57,938)			74,453			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	3,615		3,970.00	(1,409,090)						(455,414)			1,409,090			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	1,678		3,979.00	(644,683)						(210,682)			644,683			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	64		3,950.00	(14,550)						(9,044)			14,550			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	285		3,960.00	(112,443)						(35,930)			112,443			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	256		4,087.00	(41,000)						(31,493)			41,000			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	493		4,096.00	(158,373)						(59,212)			158,373			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	256		4,077.00	(85,000)						(31,075)			85,000			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	86		3,960.00	(19,028)						(12,016)			19,028			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	223		3,940.00	(90,654)						(28,359)			90,654			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	2,312		3,979.00	(488,884)						(319,159)			488,884			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	09/15/2023	Expiration	114		4,018.00	(41,341)						(14,100)			41,341			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	251		3,757.00	(92,007)						8,373			92,007			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	15		3,757.00	(2,948)						182			2,948			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	103		3,784.00	(36,240)						3,083			36,240			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	8		3,729.00	(1,722)						137			1,722			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	18		3,793.00	(3,353)						117			3,353			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	67		3,748.00	(25,011)						2,316			25,011			0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	12		3,834.00	(3,645)						785			3,645			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	85		3,664.00	(32,367)						7,347			32,367			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	42		3,673.00	(8,982)						3,730			8,982			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	181		3,673.00	(68,565)						15,604			68,565			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	69		3,682.00	(25,831)						5,889			25,831			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	97		3,691.00	(19,660)						8,106			19,660			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	6		3,717.00	(1,062)						432			1,062			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	6		3,771.00	(928)						363			928			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	51		3,708.00	(18,141)						4,158			18,141			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	3,506		3,742.00	(1,387,502)						91,973			1,387,502			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	34		3,733.00	(7,850)						512			7,850			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	472		3,733.00	(188,942)						12,893			188,942			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	109		3,715.00	(44,680)						3,122			44,680			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	318		3,880.00	(103,194)						3,309			103,194			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	402		3,899.00	(62,224)						(3,984)			62,224			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	158		3,889.00	(25,056)						(1,410)			25,056			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	54		3,724.00	(12,820)						895			12,820			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	86		3,788.00	(32,086)						1,816			32,086			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	2,274		3,752.00	(504,410)						27,268			504,410			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	1,566		3,752.00	(611,606)						39,869			611,606			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	390		3,853.00	(131,877)						5,156			131,877			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	10/16/2023	Expiration	175		3,869.00	(57,857)						1,996			57,857			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	295		3,902.00	(116,215)						(18,943)			116,215			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	41		3,893.00	(16,332)						(2,611)			16,332			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	10		3,883.00	(3,637)						(1,926)			3,637			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	23		3,912.00	(8,975)						(1,485)			8,975			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	26		3,902.00	(8,985)						(4,915)			8,985			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	22		3,950.00	(7,035)						(4,163)			7,035			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	118		3,941.00	(43,946)						(7,657)			43,946			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	41		3,922.00	(13,857)						(7,822)			13,857			0001

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	12		3,922.00	(4,632)						(780)			4,632			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	16		3,874.00	(5,674)						(2,955)			5,674			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	135		4,066.00	(50,797)						(16,190)			50,797			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	129		4,106.00	(45,569)						(15,094)			45,569			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	96		4,076.00	(35,306)						(11,362)			35,306			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	30		4,056.00	(11,442)						(3,613)			11,442			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	6		4,066.00	(1,215)						(618)			1,215			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	14		4,046.00	(5,365)						(1,677)			5,365			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	10		4,254.00	(2,675)						(1,023)			2,675			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	6		4,027.00	(1,236)						(592)			1,236			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	28		4,076.00	(5,209)						(2,692)			5,209			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	7		4,214.00	(2,106)						(775)			2,106			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	1,548		4,072.00	(328,403)						(191,960)			328,403			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	44		4,052.00	(9,765)						(5,557)			9,765			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	213		4,251.00	(64,101)						(27,095)			64,101			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	147		4,111.00	(54,868)						(20,467)			54,868			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	195		4,032.00	(81,788)						(28,395)			81,788			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	38		4,042.00	(8,572)						(4,812)			8,572			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	2,733		4,062.00	(1,097,353)						(391,271)			1,097,353			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	127		4,052.00	(51,508)						(18,202)			51,508			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	261		4,231.00	(81,012)						(33,648)			81,012			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	16		4,078.00	(6,293)						(2,277)			6,293			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	90		4,239.00	(27,685)						(11,579)			27,685			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	149		4,251.00	(19,230)						(14,028)			19,230			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	316		4,261.00	(39,509)						(29,122)			39,509			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/15/2023	Expiration	912		4,072.00	(360,990)						(129,872)			360,990			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	123		4,177.00	(42,788)						(16,687)			42,788			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	18		4,177.00	(2,966)						(1,886)			2,966			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	12		4,147.00	(2,155)						(1,322)			2,155			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	154		4,137.00	(57,074)						(21,544)			57,074			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-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	9		4,117.00	(3,593)						(1,334)			3,593			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	9		4,097.00	(1,851)						(1,068)			1,851			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	90		4,115.00	(16,305)						(7,730)			16,305			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	47		4,095.00	(8,946)						(4,131)			8,946			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	153		4,105.00	(55,921)						(16,770)			55,921			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	77		4,095.00	(28,619)						(8,513)			28,619			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	60		4,145.00	(20,660)						(6,399)			20,660			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	230		4,115.00	(82,469)						(24,930)			82,469			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	17		4,065.00	(3,539)						(1,572)			3,539			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	11		4,155.00	(1,829)						(914)			1,829			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	73		3,944.00	(16,161)						(3,722)			16,161			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	118		3,954.00	(46,421)						(7,141)			46,421			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	30		4,205.00	(2,989)						(1,078)			2,989			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	171		4,207.00	(44,654)						(8,820)			44,654			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	40		4,167.00	(11,161)						(2,117)			11,161			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	65		4,237.00	(5,839)						(2,215)			5,839			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	879		3,974.00	(335,944)						(52,669)			335,944			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	83		4,178.00	(22,927)						(4,403)			22,927			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	41		4,217.00	(3,986)						(1,466)			3,986			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	144		3,935.00	(58,114)						(8,769)			58,114			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	8		3,983.00	(3,094)						(491)			3,094			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	112		4,013.00	(40,345)						(6,565)			40,345			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	3,166		3,964.00	(1,227,275)						(190,606)			1,227,275			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	54		3,954.00	(11,624)						(2,723)			11,624			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/15/2023	Expiration	1,584		3,974.00	(325,118)						(78,745)			325,118			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	56		3,944.00	(19,925)						(433)			19,925			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	146		3,925.00	(52,995)						(1,109)			52,995			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	32		3,944.00	(5,857)						70			5,857			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	225		3,973.00	(75,874)						(1,748)			75,874			0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	57		3,925.00	(10,878)						147			10,878			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(32,957,336)	0	0	0	0	XXX	(18,636,143)	0	0	32,957,336	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(32,957,336)	0	0	0	0	XXX	(18,636,143)	0	0	32,957,336	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												(32,957,336)	0	0	0	0	XXX	(18,636,143)	0	0	32,957,336	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												(32,957,336)	0	0	0	0	XXX	(18,636,143)	0	0	32,957,336	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												11,120,605	2,355	6,815,567	0	6,815,567	XXX	6,422,163	0	0	(4,307,389)	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												61,931	61,931	357,826	0	357,826	XXX	(200,344)	0	0	233,964	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												11,182,536	64,286	7,173,393	0	7,173,393	XXX	6,221,819	0	0	(4,073,425)	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				0			0		0
Barclays	G5GSEF7VJP5I7OUK5573	Y	N	0	0	20,428,940	(17,086,698)	3,342,242	20,428,940	(17,086,698)	3,342,242	0	0
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	N	4,910,000	0	6,159,774	0	1,249,774	6,159,774	0	1,249,774	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	N	300,000	0	306,524	0	6,524	306,524	0	6,524	0	0
Wells Fargo	PBLD0EJDB5FWOLXP3B76	Y	Y	3,760,000	0	26,073,873	(22,150,742)	163,131	26,073,873	(22,150,742)	163,131	0	0
JP Morgan	ZBUT11V806EZRVTWT807	Y	Y	0	0	2,535,744	(416,282)	2,119,462	2,535,744	(416,282)	2,119,462	0	0
0299999999. Total NAIC 1 Designation				8,970,000	0	55,504,855	(39,653,722)	6,881,133	55,504,855	(39,653,722)	6,881,133	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0		
0999999999 - Gross Totals				8,970,000	0	55,504,855	(39,653,722)	6,881,133	55,504,855	(39,653,722)	6,881,133	0	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						55,504,855	(39,653,722)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	4,910,000	4,910,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	300,000	300,000	XXX		V
Wells Fargo	PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	3,760,000	3,760,000	XXX		V
0299999999 - Total					8,970,000	8,970,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total								XXX										

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Short term investment from reverse repo program		1.E	7,003,373	7,003,373	01/02/2024
000000-00-0	Short term investment from reverse repo program		1.G	11,628,559	11,628,559	01/02/2024
000000-00-0	Short term investment from reverse repo program		2.A	3,684,406	3,684,406	01/02/2024
000000-00-0	Short term investment from reverse repo program		2.C	4,492,421	4,492,421	01/02/2024
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				26,808,759	26,808,759	XXX
9999999999 - Totals				26,808,759	26,808,759	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 14,540,750 Book/Adjusted Carrying Value $ 14,540,750
2. Average balance for the year Fair Value $ 22,462,629 Book/Adjusted Carrying Value $ 22,462,629
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 7,003,373	1F ..$ 0	1G ..$ 11,628,559
3B	2A ...$ 3,684,406	2B ..$ 0	2C ..$ 4,492,421				
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
690353-4D-6	DFC AGENCY DEBENTURES		1.A	3,447,200	3,447,200	01/20/2035
690353-5A-1	DFC AGENCY DEBENTURES		1.A	200,000	200,000	05/15/2024
690353-C9-6	DFC		1.A	2,783,019	2,783,019	01/15/2030
90376P-AB-7	INT DEV FIN CORP		1.A	2,353,590	2,353,590	04/20/2035
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				8,783,809	8,783,809	XXX
0109999999. Total - U.S. Government Bonds				8,783,809	8,783,809	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	1,000,000	1,000,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,000,000	1,000,000	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.E FE	2,200,000	2,200,000	09/01/2031
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	500,000	500,000	06/30/2028
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL		1.E FE	825,000	825,000	07/01/2041
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				5,525,000	5,525,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				5,525,000	5,525,000	XXX
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,400,000	3,400,000	04/01/2035
05565E-CD-5	BMW US Capital LLC		1.F FE	2,504,556	2,500,000	08/11/2025
05581K-AB-7	BNP PARIBAS		1.G FE	999,558	999,414	01/10/2024
06367D-3U-7	BANK OF MONTREAL CHICAGO		1.A FE	3,199,458	3,200,000	01/12/2024
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	1,500,000	1,500,000	09/01/2061
29278N-AM-5	ENERGY TRANSFER PARTNERS		2.C FE	1,399,657	1,399,807	01/15/2024
30040W-AS-7	EVERSOURCE ENERGY		2.A FE	2,183,871	2,180,811	06/27/2024
316773-CX-6	FIFTH THIRD BANCORP		2.A FE	1,297,826	1,298,289	01/25/2024
35087M-AA-1	412 MADISON LLC		1.B FE	1,500,000	1,500,000	06/01/2062
35137L-AG-0	FOX CORP		2.B FE	798,945	798,778	01/25/2024
37045X-CR-5	GENERAL MOTORS FINL CO		2.B FE	1,199,549	1,199,437	01/17/2024
38869P-AN-4	GRAPHIC PACKAGING INTL		2.C FE	428,712	428,161	04/15/2024
404280-AP-4	HSBC HOLDINGS PLC-SPONS		2.A FE	995,804	995,993	03/14/2024
40435R-QG-9	HSBC BANK USA NA		1.A FE	4,599,688	4,600,000	01/19/2024
46655F-AA-5	JMA-RM LLC		1.B FE	480,000	480,000	03/01/2072
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	2,201,841	2,200,000	08/01/2025
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	3,508,120	3,500,000	06/13/2025
680657-AA-1	OLGA TENEDIOS IRR TRUST		1.B FE	1,015,000	1,015,000	05/01/2073
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	3,501,589	3,500,000	06/16/2025
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	2,496,357	2,498,380	07/29/2024
817826-AB-6	7-ELEVEN INC		2.B FE	527,071	526,889	02/10/2024
844030-AA-4	SOUTHERN UNION CO		2.C FE	500,197	500,382	02/01/2024
86565F-YF-3	SUMITOMO MITSUI BANK NY		1.A FE	2,400,359	2,400,000	01/18/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				42,638,158	42,621,341	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				42,638,158	42,621,341	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				51,421,967	51,405,150	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				5,525,000	5,525,000	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				56,946,967	56,930,150	XXX
4109999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks				0	0	XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Key Bank Money Market Account			5,950,000	5,950,000	
000000-00-0	Huntington Bank Money Market Account			5,950,000	5,950,000	
000000-00-0	Fifth Third Money Market Account			4,300,000	4,300,000	
9609999999. Subtotal - Cash (Schedule E Part 1)				16,200,000	16,200,000	XXX
	AMILLN CP		2.A	3,298,020	3,298,020	01/02/2024
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	27,648	27,648	
	TAMPA ELECTRIC CO CP		2.A	3,233,118	3,233,118	02/01/2024
	TRISTATE GEN&TRANS ASSN CP		2.A	997,688	997,688	01/04/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2)				7,556,474	7,556,474	XXX
9999999999 - Totals				80,703,441	80,686,624	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 4,948,717 — Book/Adjusted Carrying Value $ 4,876,929
2. Average balance for the year — Fair Value $ 78,831,572 — Book/Adjusted Carrying Value $ 78,920,685

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		0.000	0	0	270,794	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	1,345,649	XXX
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	5,070,816	XXX
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	5,954,518	XXX
JP MORGAN/CHASE	NEW YORK, NY		0.000	0	0	(19,091,605)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	5,961,220	XXX
0199998 Deposits in ... 6 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	440,753	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(47,855)	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	(47,855)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(47,855)	XXX

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

1. January	(8,800,336)	4. April	(20,064,240)	7. July	(12,805,857)	10. October	11,332,819
2. February	(15,367,479)	5. May	6,606,388	8. August	(126,315)	11. November	(13,079,376)
3. March	(6,770,730)	6. June	(5,271,369)	9. September	1,249,644	12. December	(47,855)

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
	AMILLN CP		12/29/2023	5.400	01/02/2024	5,196,880	2,340	0
	CABOT CORP CP		12/29/2023	5.430	01/02/2024	1,998,793	905	0
	CHEVRON PHILLIPS CP		12/29/2023	5.380	01/02/2024	999,402	448	0
	DAIRY FARMERS OF AMERICA CP		12/29/2023	5.450	01/02/2024	799,516	363	0
	ENTERPRISE PRODUCTS OPER CP		12/29/2023	5.400	01/02/2024	1,998,800	900	0
	GLOBE LIFE INC CP		12/28/2023	5.390	01/09/2024	1,497,305	898	0
	MCCORMICK & COMPANY CP		12/29/2023	5.370	01/02/2024	999,403	448	0
	MONDELEZ INTERNATIONAL CP		12/29/2023	5.400	01/02/2024	999,400	450	0
	PEOPLES GAS LIGHT & COKE CP		12/29/2023	5.400	01/04/2024	999,100	450	0
	TAMPA ELECTRIC CO CP		12/29/2023	5.500	02/01/2024	3,233,118	1,490	0
	TRISTATE GEN&TRANS ASSN CP		12/20/2023	5.550	01/04/2024	997,688	1,850	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						19,719,405	10,542	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,719,405	10,542	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						19,719,405	10,542	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						19,719,405	10,542	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	12/29/2023	0.000		125,000	0	6,326
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						125,000	0	6,326
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/28/2023	0.000		9,481,704	0	25,645
8309999999. Subtotal - All Other Money Market Mutual Funds						9,481,704	0	25,645
8609999999 - Total Cash Equivalents						29,326,109	10,542	31,971

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 ...$ 19,719,405	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

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Payment of policyholders and creditors	124,876	116,719	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	125,000	125,000	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						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Benefit of policyholders and creditors	224,777	210,094	0	0
33. New York NY						
34. North Carolina NC	B	Prerequisite for doing business in the state	441,251	411,664	0	0
35. North Dakota ND						
36. Ohio OH	B	Protection of All Policyholders	1,719,988	1,619,019	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	2,635,892	2,482,496	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