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

Integrity Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 74780 Employer's ID Number 86-0214103

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 05/03/1966 Commenced Business 05/25/1966

Statutory Home Office 400 Broadway (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), 513-629-1800 (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), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address www.integritylife.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
President & CEO Jill Tripp McGruder
Secretary Ayana Gordon

OTHER

Charles Marion Ward Barrett #, VP	Mark Erdem Caner, Sr VP	James Daniel Conklin #, VP
Daniel Joseph Downing, Sr VP	Lisa Beth Fangman, Sr VP	James Jeffrey Fitzgerald, Sr VP, Chf Information Off
Wade Matthew Fugate, VP, Controller	David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off	Sarah Sparks Herron, Assistant Secretary
Kevin Louis Howard, Sr VP, Gen Counsel, Asst Secretary	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Mark Daniel Hutchinson, VP
Jay Vincent Johnson, VP, Treasurer	Paul Matthew Kruth, VP	Bruce William Maisel, VP, CCO
Justin Keith Payne #, VP	Ryan Keith Richey, VP	Paul Charles Silva, VP
Rodrick Landon Snyder, VP, Chief Audit Officer	Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer
Jacob Cole Steuber, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer
Terrie Ann Wiedenheft, VP	Scott Joseph Wittman, VP	Aaron Jason Wolf, VP, Chief Underwriter

DIRECTORS OR TRUSTEES

John Finn Barrett	Jill Tripp McGruder	Jonathan David Niemeyer
Brendan Matthew White #	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.

Jill Tripp McGruder
President & CEO

Sarah Sparks Herron
Assistant Secretary

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

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	64,811,773	0.903	64,811,773	0	64,811,773	0.903
	1.02 All other governments	45,311,119	0.632	45,311,119	0	45,311,119	0.632
	1.03 U.S. states, territories and possessions, etc. guaranteed		0.000	0	0	0	0.000
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	5,717,679	0.080	5,717,679	0	5,717,679	0.080
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	209,171,105	2.916	209,171,105	0	209,171,105	2.916
	1.06 Industrial and miscellaneous	4,136,048,092	57.650	4,136,048,092	0	4,136,048,092	57.650
	1.07 Hybrid securities	73,964,353	1.031	73,964,353	0	73,964,353	1.031
	1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	4,535,024,121	63.212	4,535,024,121	0	4,535,024,121	63.212
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	22,089,696	0.308	22,089,696	0	22,089,696	0.308
	2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	2.03 Total preferred stocks	22,089,696	0.308	22,089,696	0	22,089,696	0.308
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	544,536,815	7.590	544,536,815	0	544,536,815	7.590
	3.02 Industrial and miscellaneous Other (Unaffiliated)	55,661,060	0.776	55,661,060	0	55,661,060	0.776
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	473,315,979	6.597	473,315,979	0	473,315,979	6.597
	3.05 Mutual funds		0.000	0	0	0	0.000
	3.06 Unit investment trusts		0.000	0	0	0	0.000
	3.07 Closed-end funds		0.000	0	0	0	0.000
	3.08 Exchange traded funds	173,110	0.002	173,110	0	173,110	0.002
	3.09 Total common stocks	1,073,686,964	14.966	1,073,686,964	0	1,073,686,964	14.966
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	941,471,133	13.123	941,471,133	0	941,471,133	13.123
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance		0.000	0	0	0	0.000
	4.06 Total mortgage loans	941,471,133	13.123	941,471,133	0	941,471,133	13.123
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)	3,139,123	0.044	3,139,123		3,139,123	0.044
	6.02 Cash equivalents (Schedule E, Part 2)	39,453,298	0.550	39,453,298		39,453,298	0.550
	6.03 Short-term investments (Schedule DA)		0.000	0	1,337,594	1,337,594	0.019
	6.04 Total cash, cash equivalents and short-term investments	42,592,421	0.594	42,592,421	1,337,594	43,930,015	0.612
7.	Contract loans	93,321,179	1.301	93,321,179		93,321,179	1.301
8.	Derivatives (Schedule DB)	85,289,494	1.189	85,289,494		85,289,494	1.189
9.	Other invested assets (Schedule BA)	376,241,907	5.244	376,241,907		376,241,907	5.244
10.	Receivables for securities	3,306,839	0.046	3,306,839		3,306,839	0.046
11.	Securities Lending (Schedule DL, Part 1)	1,337,594	0.019	1,337,594	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13.	Total invested assets	7,174,361,348	100.000	7,174,361,348	1,337,594	7,174,361,348	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		957,269,003
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	45,989,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	10,322,886	56,311,886
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		72,109,753
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)		941,471,136
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		941,471,136
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		941,471,136

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		326,275,258
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,598,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	33,042,006	34,640,006
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		81
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	31,417,371	
	5.2 Totals, Part 3, Column 9	(300)	31,417,071
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		14,813,242
8.	Deduct amortization of premium and depreciation		20,721
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	1,256,543	
	10.2 Totals, Part 3, Column 11	0	1,256,543
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		376,241,910
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		376,241,910

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,018,047,646
2.	Cost of bonds and stocks acquired, Part 3, Column 7		588,489,549
3.	Accrual of discount		8,547,504
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(190,161)	
	4.2. Part 2, Section 1, Column 15	3,153,400	
	4.3. Part 2, Section 2, Column 13	179,963,551	
	4.4. Part 4, Column 11	(7,153,915)	175,772,875
5.	Total gain (loss) on disposals, Part 4, Column 19		1,273,746
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,122,962,443
7.	Deduct amortization of premium		20,492,833
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	6,188,715	
	9.2. Part 2, Section 1, Column 17	3,212,302	
	9.3. Part 2, Section 2, Column 14	7,251,418	
	9.4. Part 4, Column 13	3,313	16,655,748
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(1,219,525)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		5,630,800,771
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		5,630,800,771

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	64,811,773	64,890,065	68,471,751	64,624,851
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	45,311,118	37,310,241	45,322,444	45,676,000
	4.	Totals	110,122,891	102,200,306	113,794,195	110,300,851
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	5,717,679	5,582,336	5,726,753	5,550,000
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	209,171,105	194,586,608	222,456,625	199,717,735
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	3,341,779,757	3,162,631,340	3,385,803,660	3,331,461,709
	9.	Canada	92,489,383	88,331,965	93,280,267	91,300,730
	10.	Other Countries	775,743,299	748,575,142	778,686,847	778,695,539
	11.	Totals	4,210,012,439	3,999,538,447	4,257,770,774	4,201,457,978
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	4,535,024,114	4,301,907,697	4,599,748,347	4,517,026,564
PREFERRED STOCKS	14.	United States	22,089,696	22,089,696	22,607,020	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	22,089,696	22,089,696	22,607,020	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	22,089,696	22,089,696	22,607,020	
COMMON STOCKS	20.	United States	596,407,575	596,407,575	442,993,006	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	3,963,413	3,963,413	4,152,172	
	23.	Totals	600,370,988	600,370,988	447,145,178	
Parent, Subsidiaries and Affiliates	24.	Totals	473,315,979	473,315,979	228,981,540	
	25.	Total Common Stocks	1,073,686,967	1,073,686,967	676,126,718	
	26.	Total Stocks	1,095,776,663	1,095,776,663	698,733,738	
	27.	Total Bonds and Stocks	5,630,800,777	5,397,684,360	5,298,482,085	

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	8,407,185	27,471,909	7,704,586	16,666,098	4,561,994	XXX	64,811,772	1.4	63,086,222	1.2	64,811,772	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	8,407,185	27,471,909	7,704,586	16,666,098	4,561,994	XXX	64,811,772	1.4	63,086,222	1.2	64,811,772	0
2. All Other Governments												
2.1 NAIC 1	0	1,999,998	0	9,948,167	1,337,509	XXX	13,285,674	0.3	18,120,519	0.4	11,285,676	1,999,998
2.2 NAIC 2	0	1,996,152	0	15,263,431	8,589,727	XXX	25,849,310	0.6	27,350,580	0.5	25,849,310	0
2.3 NAIC 3	0	1,002,730	579,515	0	3,597,721	XXX	5,179,966	0.1	5,937,527	0.1	4,897,403	282,563
2.4 NAIC 4	0	282,570	0	0	251,082	XXX	533,652	0.0	1,223,011	0.0	(1)	533,653
2.5 NAIC 5	0	0	277,038	0	0	XXX	277,038	0.0	276,624	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	5,281,450	856,553	25,211,598	13,961,517	XXX	45,311,118	1.0	53,092,846	1.0	42,032,388	3,278,730
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	5,090,697	0.1	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	5,090,697	0.1	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	5,263,942	0	0	0	XXX	5,263,942	0.1	8,793,989	0.2	5,263,942	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	453,737	0	0	0	XXX	453,737	0.0	0	0.0	453,737	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	5,717,679	0	0	0	XXX	5,717,679	0.1	8,793,989	0.2	5,717,679	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	9,515,182	40,573,631	64,362,693	60,326,528	31,822,065	XXX	206,600,099	4.5	228,346,671	4.5	191,485,099	15,115,000
5.2 NAIC 2	0	0	0	0	2,571,003	XXX	2,571,003	0.1	2,583,975	0.1	2,571,003	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	9,515,182	40,573,631	64,362,693	60,326,528	34,393,068	XXX	209,171,102	4.6	230,930,646	4.5	194,056,102	15,115,000

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	283,469,790	1,069,435,168	366,609,903	356,083,200	175,869,211	XXX	2,251,467,272	49.4	2,478,701,731	48.8	812,890,361	1,438,576,911
6.2 NAIC 2	91,706,120	655,643,218	403,325,021	286,908,150	162,123,057	XXX	1,599,705,566	35.1	1,787,373,597	35.2	926,909,914	672,795,652
6.3 NAIC 3	6,825,202	97,709,364	95,472,498	6,189,204	3,449,588	XXX	209,645,856	4.6	242,660,227	4.8	76,182,151	133,463,705
6.4 NAIC 4	6,125,706	36,559,087	18,007,543	24,131,006	7,954	XXX	84,831,296	1.9	110,145,761	2.2	14,452,070	70,379,226
6.5 NAIC 5	1,784,095	10,241,971	413,229	0	0	XXX	12,439,295	0.3	15,609,208	0.3	1	12,439,294
6.6 NAIC 6	102,921	1,775,545	2,748,998	0	1	XXX	4,627,465	0.1	1,223,986	0.0	958,692	3,668,773
6.7 Totals	390,013,834	1,871,364,353	886,577,192	673,311,560	341,449,811	XXX	4,162,716,750	91.3	4,635,714,510	91.3	1,831,393,189	2,331,323,561
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	0	25,408,956	538,415	0	39,818,438	XXX	65,765,809	1.4	70,008,136	1.4	62,768,176	2,997,633
7.3 NAIC 3	0	0	2,000,000	5,000,000	703,385	XXX	7,703,385	0.2	8,255,098	0.2	7,703,385	0
7.4 NAIC 4	0	495,159	0	0	0	XXX	495,159	0.0	3,979,139	0.1	0	495,159
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	0	25,904,115	2,538,415	5,000,000	40,521,823	XXX	73,964,353	1.6	82,242,373	1.6	70,471,561	3,492,792
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	0	0	0.0	0	0.0	0	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	0	0	0.0	0	0.0	0	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) 301,392,157	1,144,744,648	438,677,182	443,023,993	213,590,779	0	2,541,428,759	55.7	XXX	XXX	1,085,736,850	1,455,691,909
12.2 NAIC 2	(d) 91,706,120	683,048,326	403,863,436	302,171,581	213,102,225	0	1,693,891,688	37.1	XXX	XXX	1,018,098,403	675,793,285
12.3 NAIC 3	(d) 6,825,202	98,712,094	98,052,013	11,189,204	7,750,694	0	222,529,207	4.9	XXX	XXX	88,782,939	133,746,268
12.4 NAIC 4	(d) 6,125,706	37,336,816	18,007,543	24,131,006	259,036	0	85,860,107	1.9	XXX	XXX	14,452,069	71,408,038
12.5 NAIC 5	(d) 1,784,095	10,695,708	690,267	0	0	0	(c) 13,170,070	0.3	XXX	XXX	453,738	12,716,332
12.6 NAIC 6	(d) 102,921	1,775,545	2,748,998	0	185,479	0	(c) 4,812,943	0.1	XXX	XXX	958,692	3,854,251
12.7 Totals	407,936,201	1,976,313,137	962,039,439	780,515,784	434,888,213	0	(b) 4,561,692,774	100.0	XXX	XXX	2,208,482,691	2,353,210,083
12.8 Line 12.7 as a % of Col. 7	8.9	43.3	21.1	17.1	9.5	0.0	100.0	XXX	XXX	XXX	48.4	51.6
13. Total Bonds Prior Year												
13.1 NAIC 1	294,741,986	1,391,303,000	529,721,840	352,609,997	233,763,006	0	XXX	XXX	2,802,139,829	55.2	1,122,721,453	1,679,418,376
13.2 NAIC 2	124,817,945	602,512,882	596,520,272	327,437,506	236,027,683	0	XXX	XXX	1,887,316,288	37.2	1,177,747,127	709,569,161
13.3 NAIC 3	13,786,840	103,127,499	109,830,813	18,349,307	11,758,393	0	XXX	XXX	256,852,852	5.1	108,896,495	147,956,357
13.4 NAIC 4	1,909,488	43,536,673	34,334,911	30,663,331	4,903,508	0	XXX	XXX	115,347,911	2.3	16,707,001	98,640,910
13.5 NAIC 5	1,261,580	12,600,636	1,876,558	139,599	7,459	0	XXX	XXX	(c) 15,885,832	0.3	1,866,809	14,019,023
13.6 NAIC 6	0	1,157,458	0	0	251,113	0	XXX	XXX	(c) 1,408,571	0.0	1,223,985	184,586
13.7 Totals	436,517,839	2,154,238,148	1,272,284,394	729,199,740	486,711,162	0	XXX	XXX	(b) 5,078,951,283	100.0	2,429,162,870	2,649,788,413
13.8 Line 13.7 as a % of Col. 9	8.6	42.4	25.1	14.4	9.6	0.0	XXX	XXX	100.0	XXX	47.8	52.2
14. Total Publicly Traded Bonds												
14.1 NAIC 1	89,120,686	298,365,775	213,300,661	295,054,437	189,895,291	0	1,085,736,850	23.8	1,122,721,453	22.1	1,085,736,850	XXX
14.2 NAIC 2	32,134,333	331,054,670	279,025,160	212,509,772	163,374,468	0	1,018,098,403	22.3	1,177,747,127	23.2	1,018,098,403	XXX
14.3 NAIC 3	481,397	30,462,925	43,058,268	7,029,654	7,750,694	0	88,782,938	1.9	108,896,495	2.1	88,782,938	XXX
14.4 NAIC 4	202,640	9,996,888	3,316,788	927,799	7,954	0	14,452,069	0.3	16,707,001	0.3	14,452,069	XXX
14.5 NAIC 5	0	453,737	0	0	0	0	453,737	0.0	1,866,809	0.0	453,737	XXX
14.6 NAIC 6	0	958,691	0	0	0	0	958,691	0.0	1,223,985	0.0	958,691	XXX
14.7 Totals	121,939,056	671,292,686	538,700,877	515,521,662	361,028,407	0	2,208,482,688	48.4	2,429,162,870	47.8	2,208,482,688	XXX
14.8 Line 14.7 as a % of Col. 7	5.5	30.4	24.4	23.3	16.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.7	14.7	11.8	11.3	7.9	0.0	48.4	XXX	XXX	XXX	48.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	212,271,471	846,378,873	225,376,521	147,969,556	23,695,488	0	1,455,691,909	31.9	1,679,418,376	33.1	XXX	1,455,691,909
15.2 NAIC 2	59,571,787	351,993,656	124,838,276	89,661,809	49,727,757	0	675,793,285	14.8	709,569,161	14.0	XXX	675,793,285
15.3 NAIC 3	6,343,805	68,249,169	54,993,745	4,159,550	0	0	133,746,269	2.9	147,956,357	2.9	XXX	133,746,269
15.4 NAIC 4	5,923,066	27,339,928	14,690,755	23,203,207	251,082	0	71,408,038	1.6	98,640,910	1.9	XXX	71,408,038
15.5 NAIC 5	1,784,095	10,241,971	690,267	0	0	0	12,716,333	0.3	14,019,023	0.3	XXX	12,716,333
15.6 NAIC 6	102,921	816,854	2,748,998	0	185,479	0	3,854,252	0.1	184,586	0.0	XXX	3,854,252
15.7 Totals	285,997,145	1,305,020,451	423,338,562	264,994,122	73,859,806	0	2,353,210,086	51.6	2,649,788,413	52.2	XXX	2,353,210,086
15.8 Line 15.7 as a % of Col. 7	12.2	55.5	18.0	11.3	3.1	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	6.3	28.6	9.3	5.8	1.6	0.0	51.6	XXX	XXX	XXX	XXX	51.6

(a) Includes $ 2,148,167,799 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 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 $ 453,737 current year, $ prior year of bonds with 5GI designations and $ 1 current year, $ 66,528 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 $ 0 ; NAIC 2 $ 26,668,659 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	7,798,992	25,197,035	4,991,847	12,075,363	4,394,219	XXX	54,457,456	1.2	51,178,385	1.0	54,457,456	0
1.02 Residential Mortgage-Backed Securities	338,866	1,496,464	2,159,897	4,080,770	378	XXX	8,076,375	0.2	8,420,159	0.2	8,076,375	0
1.03 Commercial Mortgage-Backed Securities	269,327	778,410	552,841	509,965	167,398	XXX	2,277,941	0.0	3,487,678	0.1	2,277,941	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	8,407,185	27,471,909	7,704,585	16,666,098	4,561,995	XXX	64,811,772	1.4	63,086,222	1.2	64,811,772	0
2. All Other Governments												
2.01 Issuer Obligations	0	5,281,450	856,553	25,211,598	13,961,517	XXX	45,311,118	1.0	53,092,845	1.0	42,032,388	3,278,730
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	5,281,450	856,553	25,211,598	13,961,517	XXX	45,311,118	1.0	53,092,845	1.0	42,032,388	3,278,730
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	5,090,697	0.1	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	5,090,697	0.1	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	5,717,679	0	0	0	XXX	5,717,679	0.1	8,793,989	0.2	5,717,679	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	5,717,679	0	0	0	XXX	5,717,679	0.1	8,793,989	0.2	5,717,679	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	564,549	2,213,431	546,409	XXX	3,324,389	0.1	3,316,619	0.1	3,324,389	0
5.02 Residential Mortgage-Backed Securities	8,912,334	20,780,542	16,134,330	21,888,005	6,556,818	XXX	74,272,029	1.6	87,699,141	1.7	74,272,029	0
5.03 Commercial Mortgage-Backed Securities	422,087	6,338,261	2,186,491	0	0	XXX	8,946,839	0.2	12,787,174	0.3	8,946,839	0
5.04 Other Loan-Backed and Structured Securities	180,761	13,454,829	45,477,323	36,225,092	27,289,841	XXX	122,627,846	2.7	127,127,711	2.5	107,512,846	15,115,000
5.05 Totals	9,515,182	40,573,632	64,362,693	60,326,528	34,393,068	XXX	209,171,103	4.6	230,930,645	4.5	194,056,103	15,115,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	155,980,532	899,570,479	664,950,047	560,253,912	330,418,588	XXX	2,611,173,558	57.2	2,928,473,416	57.7	1,673,194,501	937,979,057
6.02 Residential Mortgage-Backed Securities	30,141,123	87,329,416	62,921,610	54,594,009	9,195,244	XXX	244,181,402	5.4	249,173,182	4.9	14,658,190	229,523,212
6.03 Commercial Mortgage-Backed Securities	147,587,363	346,202,693	50,578,926	33,415,313	0	XXX	577,784,295	12.7	701,581,293	13.8	106,733,026	471,051,269
6.04 Other Loan-Backed and Structured Securities	56,304,816	538,261,765	108,126,608	25,048,325	1,835,978	XXX	729,577,492	16.0	756,486,618	14.9	36,807,469	692,770,023
6.05 Totals	390,013,834	1,871,364,353	886,577,191	673,311,559	341,449,810	XXX	4,162,716,747	91.3	4,635,714,509	91.3	1,831,393,186	2,331,323,561
7. Hybrid Securities												
7.01 Issuer Obligations	0	7,045,159	2,538,415	5,000,000	25,454,455	XXX	40,038,029	0.9	48,673,246	1.0	39,542,870	495,159
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	18,858,956	0	0	15,067,368	XXX	33,926,324	0.7	33,569,127	0.7	30,928,691	2,997,633
7.05 Totals	0	25,904,115	2,538,415	5,000,000	40,521,823	XXX	73,964,353	1.6	82,242,373	1.6	70,471,561	3,492,792
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	0	0	0.0	0	0.0	0	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	163,779,524	942,811,802	673,901,411	604,754,304	374,775,188	XXX	2,760,022,229	60.5	XXX	XXX	1,818,269,283	941,752,946
12.02 Residential Mortgage-Backed Securities	39,392,323	109,606,422	81,215,837	80,562,784	15,752,440	XXX	326,529,806	7.2	XXX	XXX	97,006,594	229,523,212
12.03 Commercial Mortgage-Backed Securities	148,278,777	353,319,364	53,318,258	33,925,278	167,398	XXX	589,009,075	12.9	XXX	XXX	117,957,806	471,051,269
12.04 Other Loan-Backed and Structured Securities	56,485,577	570,575,550	153,603,931	61,273,417	44,193,187	XXX	886,131,662	19.4	XXX	XXX	175,249,006	710,882,656
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	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	407,936,201	1,976,313,138	962,039,437	780,515,783	434,888,213	0	4,561,692,772	100.0	XXX	XXX	2,208,482,689	2,353,210,083
12.10 Line 12.09 as a % of Col. 7	8.9	43.3	21.1	17.1	9.5	0.0	100.0	XXX	XXX	XXX	48.4	51.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	218,628,392	966,996,758	894,030,307	593,626,565	425,337,175	XXX	XXX	XXX	3,098,619,197	61.0	1,980,200,858	1,118,418,339
13.02 Residential Mortgage-Backed Securities	64,840,295	159,264,277	69,222,020	38,307,353	13,658,537	XXX	XXX	XXX	345,292,482	6.8	112,951,070	232,341,412
13.03 Commercial Mortgage-Backed Securities	68,314,466	550,707,001	64,414,957	34,219,716	200,005	XXX	XXX	XXX	717,856,145	14.1	156,173,686	561,682,459
13.04 Other Loan-Backed and Structured Securities	84,734,686	477,270,111	244,617,110	63,046,104	47,515,445	XXX	XXX	XXX	917,183,456	18.1	179,837,255	737,346,201
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	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	436,517,839	2,154,238,147	1,272,284,394	729,199,738	486,711,162	0	XXX	XXX	5,078,951,280	100.0	2,429,162,869	2,649,788,411
13.10 Line 13.09 as a % of Col. 9	8.6	42.4	25.1	14.4	9.6	0.0	XXX	XXX	100.0	XXX	47.8	52.2
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	70,472,026	537,372,936	445,267,473	457,042,933	308,113,916	XXX	1,818,269,284	39.9	1,980,200,858	39.0	1,818,269,284	XXX
14.02 Residential Mortgage-Backed Securities	10,654,659	26,864,438	20,873,941	27,723,672	10,889,884	XXX	97,006,594	2.1	112,951,070	2.2	97,006,594	XXX
14.03 Commercial Mortgage-Backed Securities	38,669,038	65,316,292	13,295,112	509,965	167,398	XXX	117,957,805	2.6	156,173,686	3.1	117,957,805	XXX
14.04 Other Loan-Backed and Structured Securities	2,143,334	41,739,021	59,264,350	30,245,092	41,857,209	XXX	175,249,006	3.8	179,837,255	3.5	175,249,006	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	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	121,939,057	671,292,687	538,700,876	515,521,662	361,028,407	0	2,208,482,689	48.4	2,429,162,869	47.8	2,208,482,689	XXX
14.10 Line 14.09 as a % of Col. 7	5.5	30.4	24.4	23.3	16.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.7	14.7	11.8	11.3	7.9	0.0	48.4	XXX	XXX	XXX	48.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	93,307,498	405,438,866	228,633,938	147,711,371	66,661,272	XXX	941,752,945	20.6	1,118,418,339	22.0	XXX	941,752,945
15.02 Residential Mortgage-Backed Securities	28,737,664	82,741,984	60,341,896	52,839,112	4,862,556	XXX	229,523,212	5.0	232,341,412	4.6	XXX	229,523,212
15.03 Commercial Mortgage-Backed Securities	109,609,739	288,003,072	40,023,146	33,415,313	0	XXX	471,051,270	10.3	561,682,459	11.1	XXX	471,051,270
15.04 Other Loan-Backed and Structured Securities	54,342,243	528,836,529	94,339,581	31,028,325	2,335,978	XXX	710,882,656	15.6	737,346,201	14.5	XXX	710,882,656
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	285,997,144	1,305,020,451	423,338,561	264,994,121	73,859,806	0	2,353,210,083	51.6	2,649,788,411	52.2	XXX	2,353,210,083
15.10 Line 15.09 as a % of Col. 7	12.2	55.5	18.0	11.3	3.1	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	6.3	28.6	9.3	5.8	1.6	0.0	51.6	XXX	XXX	XXX	XXX	51.6

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	9,250,001	9,250,001	0	0	0
2. Cost of short-term investments acquired	6,412,945	6,412,945			
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	15,662,945	15,662,945			
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)	1	1	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1	1	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)			27,302,273
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	24,832,399		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	118,641		24,951,040
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	228,443		
	3.2 Section 2, Column 19	14,637,986		14,866,429
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(11,731,790)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			13,576,266
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)			41,811,686
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			41,811,686

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			6,592,213
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			(4,232,850)
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(1,140,531)		
	3.14 Section 1, Column 18, prior year	1,016,152	(2,156,683)	(2,156,683)
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(1,140,531)		
	3.24 Section 1, Column 19, prior year plus	1,016,152		
	3.25 SSAP No. 108 Adjustments		(2,156,683)	(2,156,683)
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(4,231,014)
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	(4,231,014)		
	4.23 SSAP No. 108 Adjustments		(4,231,014)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
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)			2,359,363
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			2,359,363

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	41,811,658	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,359,363	
3.	Total (Line 1 plus Line 2)		44,171,021
4.	Part D, Section 1, Column 6	85,289,506	
5.	Part D, Section 1, Column 7	(41,118,485)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	41,811,658	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		41,811,658
10.	Part D, Section 1, Column 9	82,930,143	
11.	Part D, Section 1, Column 10	(41,118,485)	
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	2,359,367	
15.	Part D, Section 1, Column 12	2,359,367	
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	25,915,467	17,489,073	8,426,394	0
2. Cost of cash equivalents acquired	4,095,311,464	3,355,001,801	740,309,663	
3. Accrual of discount	0	0	0	
4. Unrealized valuation increase/(decrease)	0	0	0	
5. Total gain (loss) on disposals	4,752	4,752	0	
6. Deduct consideration received on disposals	4,081,778,388	3,345,826,968	735,951,420	
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)	39,453,295	26,668,658	12,784,637	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	39,453,295	26,668,658	12,784,637	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
9044	CF	SPRINGVILLE	UT		04/05/2006	6.070	1,884,885	0	0	0	0	0	6,080,000	02/12/2006
9054	CF	ELDERSBURG	MD		12/18/2014	4.900	22,235,389	0	0	0	0	0	46,800,000	10/24/2014
9055	CF	CHARLOTTESVILLE	VA		10/06/2015	4.480	12,573,911	0	0	0	0	0	26,400,000	06/16/2015
9056	CF	BLACKSBURG	VA		10/06/2015	4.530	5,151,824	0	0	0	0	0	14,100,000	06/12/2015
9058	CF	WESTFIELD	IN		11/03/2015	4.450	21,687,605	0	0	0	0	0	38,000,000	10/09/2015
9059		CINCINNATI	OH		11/12/2015	5.500	30,000,000	0	0	0	0	0	54,200,000	10/17/2022
9060	CF	VINEYARD	UT		12/07/2015	4.300	27,726,506	0	0	0	0	0	52,900,000	09/03/2015
9061	CF	WESTMINSTER	CO		08/01/2016	4.500	32,578,138	0	0	0	0	0	50,900,000	05/18/2016
9064	CF	COLUMBUS	OH		10/31/2016	4.150	34,696,543	0	0	0	0	0	51,800,000	10/04/2016
9065	CF	WASHINGTON	DC		11/04/2016	4.500	30,507,060	0	0	0	0	0	54,300,000	09/10/2016
9066	CF	WESTFIELD	IN		11/22/2016	4.450	9,302,510	0	0	0	0	0	14,400,000	08/23/2016
9067	CF	SILVER SPRING	MD		01/03/2017	4.250	16,785,628	0	0	0	0	0	41,100,000	11/16/2016
9069	CF	LAS VEGAS	NV		04/07/2017	4.030	12,300,824	0	0	0	0	0	60,600,000	10/14/2016
9070	CF	LOUISVILLE	KY		04/20/2017	4.550	33,755,169	0	0	0	0	0	60,600,000	10/14/2016
9071	CF	NAPLES	FL		08/07/2017	4.800	28,719,650	0	0	0	0	0	53,000,000	04/30/2017
9072	CF	COLUMBUS	OH		10/25/2017	4.600	40,280,663	0	0	0	0	0	64,850,000	09/06/2017
9073	CF	SEATTLE	WA		03/28/2018	5.220	38,841,769	0	0	0	0	0	71,170,000	06/02/2017
9074	CF	EL PASO	TX		06/13/2018	4.800	5,980,945	0	0	0	0	0	9,470,000	05/14/2018
9075	CF	CLEARWATER	FL		08/21/2018	4.540	40,037,817	0	0	0	0	0	70,500,000	08/09/2018
9076	CF	COLUMBUS	OH		07/18/2019	4.500	39,622,254	0	0	0	0	0	53,450,000	05/22/2019
9077	CF	NOBLESVILLE	IN		09/10/2019	5.250	31,432,237	0	0	0	0	0	45,800,000	04/15/2019
9078	CF	LOUISVILLE	KY		09/19/2019	5.000	4,710,536	0	0	0	0	0	60,600,000	10/14/2016
9082	CF	NAPLES	FL		02/25/2021	3.250	14,000,000	0	0	0	0	0	22,200,000	02/12/2021
9083	CF	ROSEVILLE	CA		06/01/2021	3.710	13,000,000	0	0	0	0	0	26,350,000	05/06/2021
9084	CF	OVERLAND PARK	KS		09/15/2021	3.000	32,250,000	0	0	0	0	0	45,900,000	09/01/2021
9085	CF	BOYNTON BEACH	FL		10/15/2021	3.550	16,260,474	0	0	0	0	0	28,000,000	07/17/2021
9086	CF	CHATTANOOGA	TN		10/07/2021	2.810	28,560,000	0	0	0	0	0	35,800,000	08/09/2021
9087	CF	MINNEAPOLIS	MN		10/28/2021	2.950	20,314,778	0	0	0	0	0	29,150,000	09/30/2021
9088	CF	SPRINGFIELD	OR		11/29/2021	3.270	7,100,000	0	0	0	0	0	11,150,000	10/04/2021
9089	CF	SANTA MONICA	CA		01/12/2022	3.420	9,520,000	0	0	0	0	0	17,000,000	11/05/2021
9090		CLINTON	NJ		08/04/2021	4.090	22,471,390	0	0	0	0	0	36,922,080	01/25/2021
9091	CF	SPRING	TX		03/29/2022	3.350	25,500,000	0	0	0	0	0	43,400,000	01/06/2022
9092	CF	SAN DIEGO	CA		04/06/2022	3.700	33,000,000	0	0	0	0	0	48,500,000	03/03/2022
9093		ISSAQUAH	WA		05/05/2022	3.990	17,600,000	0	0	0	0	0	30,400,000	04/01/2022
9094	CF	POMPANO BEACH	FL		06/16/2022	4.540	19,750,000	0	0	0	0	0	30,610,000	05/23/2022
9095	CF	NEW YORK	NY		07/15/2022	4.600	28,000,000	0	0	0	0	0	41,000,000	05/24/2022
9096	CF	OCEAN CITY	MD		08/23/2022	5.220	30,000,000	0	0	0	0	0	77,400,000	05/23/2022
9097	CF	MARTINEZ	GA		11/15/2022	5.510	16,885,000	0	0	0	0	0	31,400,000	06/14/2022
9098	CF	MYRTLE BEACH	SC		12/13/2022	6.490	40,500,000	0	0	0	0	0	79,000,000	10/19/2022
9099		SAND CITY	CA		03/21/2023	6.070	13,100,000	0	0	0	0	0	21,500,000	02/06/2023
INTGA-2301		ROUND ROCK	TX		07/25/2023	7.250	13,097,628	0	0	0	0	0	46,300,000	06/15/2023
INTGA-2302		SAN ANTONIO	TX		08/11/2023	6.460	19,750,000	0	0	0	0	0	38,200,000	07/12/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							941,471,133	0	0	0	0	0	1,741,202,080	XXX
0899999. Total Mortgages in good standing							941,471,133	0	0	0	0	0	1,741,202,080	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

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							941,471,133	0	0	0	0	0	1,741,202,080	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9090	CLINTON	NJ		08/04/2021	4.090	0	10,322,886	36,922,080
9099	SAND CITY	CA		03/21/2023	6.070	13,100,000	0	21,500,000
INTGA-2301	ROUND ROCK	TX		07/25/2023	7.250	13,139,000	0	46,300,000
INTGA-2302	SAN ANTONIO	TX		08/11/2023	6.460	19,750,000	0	38,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						45,989,000	10,322,886	142,922,080
0899999. Total Mortgages in good standing						45,989,000	10,322,886	142,922,080
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						45,989,000	10,322,886	142,922,080

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9050	HOUSTON	TX		09/28/2011	10/10/2023	4,507,494	0	0	0	0	0	0	4,200,546	4,200,546			0
9062	HUMBLE	TX		08/03/2016	02/28/2023	19,770,593	0	0	0	0	0	0	19,691,348	19,691,348	0	0	0
9068	DAYTON	OH		02/17/2017	06/15/2023	10,189,726	0	0	0	0	0	0	10,085,309	10,085,309	0	0	0
9079	BRECKENRIDGE	CO		12/19/2019	09/13/2023	24,582,805	0	0	0	0	0	0	24,230,581	24,230,581	0	0	0
9081	DAYTON	OH		11/04/2020	06/15/2023	961,328	0	0	0	0	0	0	951,477	951,477	0	0	0
0199999. Mortgages closed by repayment						60,011,946	0	0	0	0	0	0	59,159,261	59,159,261	0	0	0
9044	SPRINGVILLE	UT		04/05/2006		2,083,003	0	0	0	0	0	0	198,118	198,118	0	0	0
9050	HOUSTON	TX		09/28/2011		4,507,494	0	0	0	0	0	0	306,948	306,948	0	0	0
9054	ELDERSBURG	MD		12/18/2014		22,982,032	0	0	0	0	0	0	746,644	746,644	0	0	0
9055	CHARLOTTESVILLE	VA		10/06/2015		13,063,655	0	0	0	0	0	0	489,743	489,743	0	0	0
9056	BLACKSBURG	VA		10/06/2015		5,473,725	0	0	0	0	0	0	321,901	321,901	0	0	0
9058	WESTFIELD	IN		11/03/2015		22,220,725	0	0	0	0	0	0	533,120	533,120	0	0	0
9060	VINEYARD	UT		12/07/2015		28,418,353	0	0	0	0	0	0	691,847	691,847	0	0	0
9061	WESTMINSTER	CO		08/01/2016		33,283,686	0	0	0	0	0	0	705,549	705,549	0	0	0
9062	HUMBLE	TX		08/03/2016		19,770,593	0	0	0	0	0	0	79,245	79,245	0	0	0
9064	COLUMBUS	OH		10/31/2016		35,427,565	0	0	0	0	0	0	731,022	731,022	0	0	0
9065	WASHINGTON	DC		11/04/2016		31,095,864	0	0	0	0	0	0	588,804	588,804	0	0	0
9066	WESTFIELD	IN		11/22/2016		9,503,250	0	0	0	0	0	0	200,741	200,741	0	0	0
9067	SILVER SPRING	MD		01/03/2017		17,378,184	0	0	0	0	0	0	592,555	592,555	0	0	0
9068	DAYTON	OH		02/17/2017		10,189,726	0	0	0	0	0	0	104,416	104,416	0	0	0
9069	LAS VEGAS	NV		04/07/2017		12,558,183	0	0	0	0	0	0	257,359	257,359	0	0	0
9070	LOUISVILLE	KY		04/20/2017		34,404,917	0	0	0	0	0	0	649,749	649,749	0	0	0
9071	NAPLES	FL		08/07/2017		29,400,265	0	0	0	0	0	0	680,615	680,615	0	0	0
9072	COLUMBUS	OH		10/25/2017		41,125,622	0	0	0	0	0	0	844,959	844,959	0	0	0
9073	SEATTLE	WA		03/28/2018		39,494,852	0	0	0	0	0	0	653,084	653,084	0	0	0
9074	EL PASO	TX		06/13/2018		6,201,785	0	0	0	0	0	0	220,841	220,841	0	0	0
9075	CLEARWATER	FL		08/21/2018		40,742,676	0	0	0	0	0	0	704,859	704,859	0	0	0
9076	COLUMBUS	OH		07/18/2019		40,353,281	0	0	0	0	0	0	731,027	731,027	0	0	0
9077	NOBLESVILLE	IN		09/10/2019		31,889,402	0	0	0	0	0	0	457,165	457,165	0	0	0
9078	LOUISVILLE	KY		09/19/2019		4,794,803	0	0	0	0	0	0	84,267	84,267	0	0	0
9079	BRECKENRIDGE	CO		12/19/2019		24,582,805	0	0	0	0	0	0	352,223	352,223	0	0	0
9081	DAYTON	OH		11/04/2020		961,328	0	0	0	0	0	0	9,851	9,851	0	0	0
9085	BOYNTON BEACH	FL		10/15/2021		17,197,720	0	0	0	0	0	0	937,246	937,246	0	0	0
9087	MINNEAPOLIS	MN		10/28/2021		20,350,000	0	0	0	0	0	0	35,222	35,222	0	0	0
INTGA-2301	ROUND ROCK	TX		07/25/2023		0	0	0	0	0	0	0	41,372	41,372	0	0	0
0299999. Mortgages with partial repayments						599,455,494	0	0	0	0	0	0	12,950,492	12,950,492	0	0	0
0599999 - Totals						659,467,440	0	0	0	0	0	0	72,109,753	72,109,753	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
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	1.	1,047,185	2,498,734	2,498,734	78,739						10,626,804	4.680
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									1,047,185	2,498,734	2,498,734	78,739	0	0	0	0	0	10,626,804	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	4.B	01/15/2013	2.	65,000,000	88,897,533	88,897,533	11,026,836							33.540
34918@-10-8	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC		CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	3.C	11/20/2020	2.	40,000,000	36,972,453	36,972,453	2,266,240							4.180
34921#-10-1	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC		CINCINNATI	OH	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC	4.A	09/27/2019	2.	50,000,000	57,104,209	57,104,209	4,298,777							16.310
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.A	04/24/2014	2.	16,000,000	23,312,356	23,312,356	2,777,726							6.120
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									171,000,000	206,286,551	206,286,551	20,369,579	0	0	0	0	0	0	XXX
000000-00-0	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013	1.		0	0	356,630		356,630				3,600,588	2.270
000000-00-0	Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	2.	10,702,150	11,389,792	11,389,792	1,162,062						1,078,343	1,474,427	2.550
000000-00-0	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2.	4,831,527	4,956,217	4,956,217	403,419						337,617	3,805,962	1.960
000000-00-0	Benefit Street Partners Debt Fund IV LP		WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		12,910,854	12,781,783	12,781,783	1,343,536						1,805,271	3,931,877	1.200
000000-00-0	Coller Credit Secondaries COLLER CRED SEC OP FD II-A LP		GUERNSEY	GBR	Coller Credit Secondaries COLLER CRED SEC OP FD II-A LP		12/22/2023		1,598,000	1,598,000	1,598,000							8,402,000	2.390
000000-00-0	Goldman Sachs LP LP		New York	NY	Goldman Sachs LP LP		07/18/2016		7,010,256	7,552,183	7,552,183	851,000		461,452				203,105	1,100,000	1.770
000000-00-0	H.I.G. WhiteHorse Middle Market Lend		MIAMI	FL	H.I.G. WhiteHorse Middle Market Lend		05/16/2022		27,434,839	29,541,269	29,541,269	2,408,453						143	12,533,927	68.130
000000-00-0	Maranon Capital L.P. MA SCSF X		CHICAGO	IL	Maranon Capital L.P. MA SCSF X		10/22/2021		48,247,289	49,450,845	49,450,845	4,727,446						5,345,084		33.550
000000-00-0	Maranon Capital L.P. Senior Credit Strategies V		CHICAGO	IL	Maranon Capital L.P. Senior Credit Strategies V		09/21/2017		2,332,830	2,327,078	2,327,078	552,588		340,695				229,087	320,472	6.230
000000-00-0	NEWSTONE CAPITAL PARTNERS II LP		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP		03/15/2011		1,184,695	1,093,884	1,093,884	(27,142)						43,417	623,882	1.510
000000-00-0	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	1.	19,242	16,078	16,078	56,459		97,766				864,910	0.550
000000-00-0	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	1.	2,489,569	3,710,470	3,710,470	269,152						139,063	2,979,882	0.990
000000-00-0	WATERFALL EDEN FUND LP		New York	NY	WATERFALL EDEN FUND LP		06/08/2016			215,163	215,163	(47,271)								0.010
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									118,761,251	124,632,762	124,632,762	12,056,332	0	1,256,543	0	0	9,181,130	39,637,927	XXX
000000-00-0	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2.		531,381	531,381	107,347						1,010,755	2.020
1999999. Joint Venture Interests - Common Stock - Unaffiliated									0	531,381	531,381	107,347	0	0	0	0	0	1,010,755	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV		Conshohocken	PA	EQT Exeter		12/03/2021		10,230,000	9,852,446	9,852,446	69,427							39,770,000	1.640
2199999. Joint Venture Interests - Real Estate - Unaffiliated									10,230,000	9,852,446	9,852,446	69,427	0	0	0	0	0	39,770,000	XXX
000000-00-0	TXFL NNN OFFICE INV.HOLDINGS, LLC		Cincinnati	OH	JDM Partners		07/01/2019		9,937,500	10,813,316	10,813,316	(749,411)						970,832		14.810
2299999. Joint Venture Interests - Real Estate - Affiliated									9,937,500	10,813,316	10,813,316	(749,411)	0	0	0	0	970,832	0	XXX
023138-AA-8	AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7				AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7	5.B	02/12/2018		65,058	84,678	65,058								
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		519,715	560,867	515,065		(510)					36,875		
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15				MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	1.D	05/21/2021		5,000,000	4,508,174	5,000,000							253,850		
638671-AJ-6	NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MJSD15				NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MJSD15	1.G	01/01/2009		1,000,000	1,000,095	1,000,000							76,100		
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		2,258,980	2,311,409	2,192,102		(7,213)					135,000		
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		5,124,480	5,353,569	5,092,925		(3,429)					303,150		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1.D	01/01/2011		5,115,390	5,773,091	5,086,457		(3,033)					342,500		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1.D	04/13/2015		2,045,771	1,692,668	1,997,371		(6,455)					87,465		
2799999. Surplus Debentures, etc - Unaffiliated									21,129,394	21,284,551	20,948,978	0	(20,640)	0	0	0	1,234,940	0	XXX
000000-00-0	R4 Housing Partners LP		New York	NY	RHP GP LLC		05/30/2012		677,714	745,717	677,741	(514,642)					0		14.430

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
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									677,714	745,717	677,741	(514,642)	0	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									151,845,544	159,545,591	159,142,042	11,797,203	(20,640)	1,256,543	0	0	10,416,070	91,045,486	XXX
6199999. Total - Affiliated									180,937,500	217,099,867	217,099,867	19,620,168	0	0	0	0	970,832	0	XXX
6299999 - Totals									332,783,044	376,645,458	376,241,909	31,417,371	(20,640)	1,256,543	0	0	11,386,902	91,045,486	XXX

1.

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

1A	1A ...$	0	1B ..$	0	1C ..$	7,285,027	1D ..$	12,598,893	1E ..$	0	1F ..$ 0 1G ..$ 1,000,000
1B	2A ...$	2,498,734	2B ..$	0	2C ..$	0					
1C	3A ...$	0	3B ..$	0	3C ..$	36,972,453					
1D	4A ...$	80,416,565	4B ..$	88,897,533	4C ..$	0					
1E	5A ...$	0	5B ..$	65,058	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	1		398,777		4.680
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	398,777	0	XXX
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	2		1,160,410		2.550
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	2		582,718		1.960
000000-00-0	Coller Credit Secondaries COLLER CRED SEC OP FD II-A LP	GUERNSEY	GBR	Coller Credit Secondaries COLLER CRED SEC OP FD II-A LP	12/22/2023		1,598,000			2.390
000000-00-0	H.I.G. WhiteHorse Middle Market Lend	MIAMI	FL	H.I.G. WhiteHorse Middle Market Lend	05/16/2022			15,486,336		68.130
000000-00-0	Maranon Capital L.P. MA SCSF X	CHICAGO	IL	Maranon Capital L.P. MA SCSF X	10/22/2021			10,000,000		33.550
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							1,598,000	27,229,464	0	XXX
000000-00-0	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	2		3,765		2.020
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	3,765	0	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA	EQT Exeter	12/03/2021			5,410,000		1.640
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	5,410,000	0	XXX
6099999. Total - Unaffiliated							1,598,000	33,042,006	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							1,598,000	33,042,006	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016	01/13/2023	1,647,220					0		1,647,220	1,647,220			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							1,647,220	0	0	0	0	0	0	1,647,220	1,647,220	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	1,360,295					0		1,360,295	1,360,295			0	
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/10/2023	506,802					0		506,802	506,802			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 LP	New York	NY	Goldman Sachs LP LP	07/18/2016	08/16/2023	674,352					0		674,352	674,352			0	
000000-00-0	Maranon Capital L.P. MA SCSF X	CHICAGO	IL	Maranon Capital L.P. MA SCSF X	10/22/2021	03/30/2023	7,097,795					0		7,097,795	7,097,795			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	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	03/22/2023	190,423					0		190,423	190,423			0	
000000-00-0	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	05/22/2023	183,625					0		183,625	183,625			0	
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	05/12/2023	466,856					0		466,856	466,856			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							12,903,576	0	0	0	0	0	0	12,903,576	12,903,576	0	0	0	0
000000-00-0	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	08/15/2023	32,446					0		32,446	32,446			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							32,446	0	0	0	0	0	0	32,446	32,446	0	0	0	0
000000-00-0	'TXFL NNN OFFICE INV. HOLDINGS, LLC	CINCINNATI	OH	PARTIAL CAPITAL REPAYMENT	07/01/2019	07/14/2023	11,575,227					0		12,500	12,500			0	
000000-00-0	'Patterson @ First Inv. Holdings, LLC	Dayton	OH	PARTIAL CAPITAL REPAYMENT	07/27/2016	06/06/2023	217,800	(300)				(300)		217,500	217,500			0	111,474
2299999. Joint Venture Interests - Real Estate - Affiliated							11,793,027	(300)	0	0	0	(300)	0	230,000	230,000	0	0	0	111,474
6099999. Total - Unaffiliated							14,583,242	0	0	0	0	0	0	14,583,242	14,583,242	0	0	0	0
6199999. Total - Affiliated							11,793,027	(300)	0	0	0	(300)	0	230,000	230,000	0	0	0	111,474
6299999 - Totals							26,376,269	(300)	0	0	0	(300)	0	14,813,242	14,813,242	0	0	0	111,474

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-3C-9	DFC AGENCY DEBENTURES				1.A	227,273	100.0000	227,273	227,273	227,273	0	0	0	0	5.250	1.836	FMAN	1,538	11,498	06/12/2018	05/15/2024
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	5.635	JAJO	38,609	170,948	09/01/2022	01/20/2035
690353-4F-1	DFC AGENCY DEBENTURES				1.A	321,430	100.0000	321,430	321,430	321,430	0	0	0	0	5.240	1.523	MJSD	554	16,745	02/24/2020	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES				1.A	933,333	100.0000	933,333	933,333	933,333	0	0	0	0	5.250	2.340	MJSD	1,607	48,622	12/11/2018	06/20/2027
690353-5A-1	DFC AGENCY DEBENTURES				1.A	300,000	100.0000	300,000	300,000	300,000	0	0	0	0	5.570	5.603	FMAN	2,152	10,982	05/30/2019	05/15/2024
690353-W7-8	DFC				1.A	153,846	100.0000	153,846	153,846	153,846	0	0	0	0	5.250	4.160	FMAN	1,041	7,783	11/15/2022	05/15/2024
690353-XQ-5	DFC VRDN				1.A	1,652,778	100.0000	1,652,778	1,652,778	1,652,778	0	0	0	0	5.240	0.168	JAJO	18,679	82,127	01/06/2016	07/15/2025
90376P-BS-9	INT DEV FIN CORP AGENCY DEBENTURES				1.A	1,666,667	100.0000	1,666,667	1,666,667	1,666,667	0	0	0	0	5.250	4.158	FMAN	11,277	84,317	11/15/2022	05/15/2026
912810-FT-0	U S TREASURY				1.A	48,985	106.6560	53,328	50,000	49,415	0	35	0	0	4.500	4.627	FA	850	2,250	12/12/2006	02/15/2036
912810-TF-5	U S TREASURY				1.A	5,029,325	76.8750	4,889,250	6,360,000	5,073,546	0	36,452	0	0	2.375	3.935	FA	57,054	116,877	06/26/2023	02/15/2042
912810-TL-2	U S TREASURY				1.A	2,976,313	98.8910	2,892,551	2,925,000	2,975,876	0	(438)	0	0	4.000	3.899	MN	15,107	58,500	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	4,981,297	0	5,703	0	0	3.875	4.478	MN	27,019	104,625	08/03/2023	05/15/2043
912810-TT-5	U S TREASURY				1.A	1,418,237	101.3590	1,495,051	1,475,000	1,418,343	0	105	0	0	4.125	4.355	FA	22,982	0	12/18/2023	08/15/2053
912810-TU-2	U S TREASURY				1.A	1,381,822	102.2660	1,533,984	1,500,000	1,382,704	0	882	0	0	4.375	5.005	FA	21,934	0	10/02/2023	08/15/2043
912828-3W-8	U S TREASURY	SD			1.A	4,519,002	95.5780	4,301,016	4,500,000	4,509,322	0	(2,111)	0	0	2.750	2.697	FA	46,743	123,750	02/28/2019	02/15/2028
912828-Z7-8	U S TREASURY NOTES	SD			1.A	71,162	92.8590	69,645	75,000	72,482	0	775	0	0	1.500	2.642	JJ	471	563	04/13/2022	01/31/2027
91282C-AJ-0	US TREASURY	SD			1.A	666,946	93.3750	625,613	670,000	668,532	0	846	0	0	0.250	0.380	FA	574	1,489	10/18/2022	08/31/2025
91282C-AM-3	US TREASURY	SD			1.A	505,559	93.1370	473,135	508,000	507,139	0	491	0	0	0.250	0.347	MS	323	1,270	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	4,947,950	0	863	0	0	3.000	5.148	JD	412	75,000	12/28/2023	06/30/2024
91282C-GP-0	US TREASURY NOTES				1.A	13,180,293	100.3440	13,215,272	13,170,000	13,185,273	0	4,979	0	0	4.000	3.968	FA	178,012	63,400	12/28/2023	02/29/2028
91282C-GW-5	US TREASURY NOTES				1.A	2,661,119	99.4220	2,689,362	2,705,000	2,693,604	25,004	7,481	0	0	1.250	1.832	AO	7,351	17,264	06/26/2023	04/15/2028
91282C-HP-9	US TREASURY NOTES				1.A FE	3,238,394	98.4410	3,346,997	3,400,000	3,289,447	46,376	4,678	0	0	1.375	1.907	JJ	19,844	0	09/07/2023	07/15/2033
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						54,322,365	XXX	54,393,294	56,440,527	54,457,457	71,380	60,741	0	0	XXX	XXX	XXX	474,133	998,010	XXX	XXX
36176F-2C-1	G2 G2 765171	CF		4	1.A	6,638	98.8160	6,063	6,136	7,101	0	538	0	0	4.700	(2.189)	MON	24	287	08/01/2023	12/20/2061
36194S-PD-4	GN GN AU4920	CF		4	1.A	8,066,419	92.5940	7,337,026	7,923,839	8,025,788	0	(5,749)	0	0	3.020	2.866	MON	19,942	239,300	06/26/2018	09/15/2041
36297E-ZY-4	G2 G2 710059	CF		4	1.A	43,572	98.7390	42,226	42,766	43,485	0	656	0	0	4.500	4.049	MON	160	1,889	12/01/2023	11/20/2060
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						8,116,629	XXX	7,385,315	7,972,741	8,076,374	0	(4,555)	0	0	XXX	XXX	XXX	20,126	241,476	XXX	XXX
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1.A	204,187	99.2350	209,965	211,583	209,192	0	105	0	0	5.673	0.308	MON	1,000	12,011	02/04/2003	02/16/2044
38378K-DQ-9	GNR 2013-46 IO			4	1.A	47,189	0.0650	372	0	50	0	(756)	0	0	0.875	(198.000)	MON	261	2,967	08/07/2017	08/16/2042
38379U-CK-0	GNR 2016-2 IO			4	1.A	446,582	1.9130	294,714	0	441,652	0	(37,181)	0	0	0.494	11.675	MON	6,348	83,483	02/23/2018	04/16/2057
38379U-Q2-5	GNR 2016-140 IO			4	1.A	1,269,155	3.2670	982,821	0	1,340,014	0	(13,705)	0	0	0.742	12.115	MON	18,602	273,091	12/12/2017	05/16/2058
38379U-TJ-5	GNR 2016-72 IO			4	1.A	1,645,968	2.6130	565,523	0	34,787	0	(344,267)	0	0	0.766	1,544.292	MON	13,811	166,401	07/20/2016	12/16/2055
38379U-VS-2	GNR 2016-85 IO			4	1.A	410,528	3.8070	184,047	0	228,535	0	(16,570)	0	0	1.049	6.743	MON	4,226	67,915	11/13/2017	03/16/2057
38379U-XP-6	GNR 2016-98 IO			4	1.A	2,009,148	3.6930	874,014	0	23,712	0	(530,399)	0	0	0.853	4,373.413	MON	16,826	239,524	07/21/2016	05/16/2058
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						6,032,757	XXX	3,111,456	211,583	2,277,942	0	(942,773)	0	0	XXX	XXX	XXX	61,074	845,392	XXX	XXX
0109999999. Total - U.S. Government Bonds						68,471,751	XXX	64,890,065	64,624,851	64,811,773	71,380	(886,587)	0	0	XXX	XXX	XXX	555,333	2,084,878	XXX	XXX
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN		D		3.A FE	282,559	80.0530	300,197	375,000	296,952	0	8,934	0	0	2.125	5.824	JD	664	7,969	05/09/2022	12/01/2030
03846J-X6-2	ARAB REPUBLIC OF EGYPT SOVEREIGN		D		4.C FE	250,250	63.7670	255,069	400,000	251,082	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	282,570	0	2,546	0	0	6.000	7.278	MN	1,987	17,880	10/08/2021	11/21/2028
085209-AD-6	GOVT OF BERMUDA SOVEREIGN		D	2	1.F FE	1,999,720	97.0640	1,941,271	2,000,000	1,999,998	0	1	0	0	3.717	3.717	JJ	32,214	74,340	10/11/2016	01/25/2027
168863-DQ-8	REPUBLIC OF CHILE SOVEREIGN		D	2	1.F FE	1,333,566	66.8930	987,336	1,476,000	1,337,509	0	1,781	0	0	3.100	3.558	JJ	20,209	45,756	10/05/2021	01/22/2061
168863-DS-4	REPUBLIC OF CHILE SOVEREIGN		D	2	1.F FE	9,942,600	75.9000	7,590,046	10,000,000	9,948,167	0	2,218	0	0	3.100	3.139	MN	46,500	310,000	07/22/2021	05/07/2041

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
195325-DL-6	COLOMBIA, REPUBLIC OF SOVEREIGN		D	2	3.A FE	1,007,250	95.3050	953,049	1,000,000	1,002,730	0	(811)	0	0	3.875	3.781	AO	7,104	38,750	11/08/2017	04/25/2027
195325-DQ-5	COLOMBIA, REPUBLIC OF SOVEREIGN		D	2	3.A FE	3,649,500	78.2300	2,346,886	3,000,000	3,597,721	0	(13,962)	0	0	5.200	3.937	MN	19,933	156,000	01/22/2020	05/15/2049
362420-AD-3	GABONESE REPUBLIC SOVEREIGN		D		5.A FE	276,220	83.4780	233,738	280,000	277,038	0	415	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-CE-4	REPUBLIC OF INDONESIA SOVEREIGN		D		2.B FE	4,958,300	92.6260	4,631,306	5,000,000	4,963,152	0	850	0	0	4.350	4.400	JJ	102,708	217,500	12/04/2017	01/11/2048
715638-DS-8	REPUBLIC OF PERU SOVEREIGN		D		2.B FE	4,815,800	77.6400	3,882,000	5,000,000	4,834,524	0	6,877	0	0	3.300	3.559	MS	50,417	165,000	03/03/2021	03/11/2041
718286-CA-3	REPUBLIC OF PHILIPPINES SOVEREIGN		D		2.B FE	10,475,000	85.9890	8,598,886	10,000,000	10,428,907	0	(18,197)	0	0	3.700	3.369	MS	123,333	370,000	05/13/2021	03/01/2041
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	1,792,500	83.3290	1,666,578	2,000,000	1,820,842	0	4,210	0	0	4.600	5.293	JJ	40,378	92,000	12/23/2015	01/23/2046
91087B-AE-0	UNITED MEXICAN STATES SOVEREIGN		D		2.B FE	1,991,420	96.4230	1,928,459	2,000,000	1,996,152	0	868	0	0	3.750	3.802	JJ	35,417	75,000	01/03/2018	01/11/2028
91087B-AN-0	UNITED MEXICAN STATES SOVEREIGN		D	2	2.B FE	1,804,566	67.7480	1,258,082	1,857,000	1,805,734	0	572	0	0	3.771	3.911	MN	7,197	70,027	12/07/2021	05/24/2061
918220-2C-0	REPUBLIC OF UZBEKISTAN SOVEREIGN		D		3.C FE	280,575	84.1510	244,037	290,000	282,563	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						45,322,444	XXX	37,310,241	45,676,000	45,311,119	893	(2,276)	0	0	XXX	XXX	XXX	499,762	1,705,002	XXX	XXX
0309999999. Total - All Other Government Bonds						45,322,444	XXX	37,310,241	45,676,000	45,311,119	893	(2,276)	0	0	XXX	XXX	XXX	499,762	1,705,002	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
199507-7S-7	COLUMBUS OH CSD GO				5.B GI	454,481	100.6860	443,018	440,000	453,737	0	(744)	0	0	4.750	3.612	JD	1,742	10,450	10/30/2023	12/01/2026
199507-8C-1	COLUMBUS OH CSD GO				1.C FE	5,272,272	100.5740	5,139,318	5,110,000	5,263,942	0	(8,330)	0	0	4.750	3.652	JD	20,227	121,363	10/30/2023	12/01/2026
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						5,726,753	XXX	5,582,336	5,550,000	5,717,679	0	(9,074)	0	0	XXX	XXX	XXX	21,969	131,813	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						5,726,753	XXX	5,582,336	5,550,000	5,717,679	0	(9,074)	0	0	XXX	XXX	XXX	21,969	131,813	XXX	XXX
915137-5R-0	UNIVERSITY OF TEXAS				1.A FE	3,248,770	100.0830	3,502,906	3,500,000	3,324,389	0	7,770	0	0	4.794	5.290	FA	63,387	167,790	11/09/2010	08/15/2046
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,248,770	XXX	3,502,906	3,500,000	3,324,389	0	7,770	0	0	XXX	XXX	XXX	63,387	167,790	XXX	XXX
3128HK-W7-6	FREDDIEMAC STRIP 270 FHS 270 300	CF		4	1.A	571,015	91.0080	500,058	549,465	569,731	0	1,374	0	0	3.000	2.351	MON	1,374	16,484	07/24/2012	08/15/2042
3128PP-MF-7	FGLMC J10358			4	1.A	4,644	99.3430	4,526	4,555	4,555	0	(12)	0	0	4.500	3.922	MON	17	205	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC J10361			4	1.A	4,396	99.2900	4,269	4,299	4,303	0	(17)	0	0	4.500	3.563	MON	16	193	07/29/2009	07/01/2024
3128PR-V8-9	FG FG J12439	CF		4	1.A	7,115	98.9700	6,623	6,692	6,796	0	(63)	0	0	4.500	1.949	MON	25	301	10/31/2011	06/01/2025
3128PR-YD-5	FG FG J12508			4	1.A	11,030	98.9410	10,265	10,375	10,525	0	(85)	0	0	4.500	2.223	MON	39	467	10/31/2011	07/01/2025
3128PT-UT-0	FG J14194			4	1.A	36,846	97.7890	37,242	38,084	37,747	0	124	0	0	3.000	3.835	MON	95	1,142	03/03/2011	01/01/2026
31335A-UL-0	FG FG G60587	CF		4	1.A	2,460,990	96.6220	2,258,398	2,337,366	2,535,713	0	9,669	0	0	4.000	2.703	MON	7,791	93,495	11/07/2017	02/01/2046
3136A3-EE-7	FNR 2011-143 PZ	CF		4	1.A	5,967,934	97.9520	5,347,928	5,459,750	5,685,348	0	(14,144)	0	0	4.500	3.596	MON	20,474	245,689	06/26/2012	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP	CF		4	1.A	2,940,403	98.0590	2,696,280	2,749,646	2,772,484	0	(17,252)	0	0	3.500	2.860	MON	8,020	96,238	05/31/2012	03/25/2041
3136A7-HR-6	FNR 2012-67 HW	CF		4	1.A	1,690,874	99.1430	1,432,045	1,444,420	1,453,413	0	(8,214)	0	0	4.500	2.710	MON	5,417	64,999	07/13/2012	07/25/2027
3136A9-P8-5	FNR 2012-120 AH	CF		4	1.A	180,958	97.0780	177,895	183,248	182,396	0	176	0	0	2.500	2.779	MON	382	4,581	10/22/2013	02/25/2032
3136AG-HW-5	FNR 2013-94 CZ	CF		4	1.A	6,964,660	93.6500	7,553,354	8,065,552	7,465,012	0	20,782	0	0	3.500	4.926	MON	23,525	282,090	02/01/2023	09/25/2043
3136AH-VS-6	FNR 2013-136 CZ	CF		4	1.A	1,796,693	93.6360	1,980,998	2,115,627	1,932,727	0	564	0	0	3.500	5.174	MON	6,171	74,047	12/06/2013	01/25/2044
3136AU-G9-5	FNR 2016-98 BZ	CF		4	1.A	10,792,218	83.8960	8,876,296	10,580,111	10,758,719	0	3,626	0	0	4.000	3.896	MON	35,267	414,176	12/01/2023	01/25/2057
31371M-JC-2	FNMA FN 255959			4	1.A	8,021	104.6720	8,253	7,885	8,001	0	(2)	0	0	6.000	5.510	MON	39	473	09/13/2005	10/01/2035
3137AB-YF-2	FHR FHR 3870 WB	CF		4	1.A	1,999,905	98.5140	1,765,990	1,792,632	1,847,579	0	(7,136)	0	0	4.000	2.759	MON	5,975	71,705	07/27/2012	06/15/2031
3137B1-ZD-7	FHR 4204 QA	CF		4	1.A	800,174	88.3510	758,964	859,031	814,327	0	(890)	0	0	1.500	2.860	MON	1,074	12,885	10/17/2013	07/15/2042
3137BB-B8-2	FHR FHR 4337 YZ	CF		4	1.A	2,166,951	79.5290	1,816,773	2,284,410	2,147,665	0	3,674	0	0	3.500	4.007	MON	6,663	79,954	02/13/2017	05/15/2054
3137BC-6T-0	FHR FHR 4361 WV	CF		4	1.A	564,556	95.7700	544,869	568,934	566,590	0	(101)	0	0	3.500	3.611	MON	1,659	19,913	06/24/2014	05/15/2044
31384Q-PN-7	FNMA FN 530629			4	1.A	43,701	100.1280	44,158	44,101	42,213	0	232	0	0	5.192	6.627	MON	191	1,996	04/27/2000	04/01/2030
3138E0-YE-3	FN FN AJ7908	CF		4	1.A	243,190	97.5820	244,375	250,430	246,948	0	782	0	0	3.000	3.888	MON	626	7,513	11/15/2011	01/01/2027
3138EJ-YV-4	FN FN AL2523	CF		4	1.A	681,596	96.4750	640,261	663,656	677,322	0	(754)	0	0	3.500	2.864	MON	1,936	23,228	02/06/2014	09/01/2032
3138EM-LE-9	FNMA FN AL4824	CF		4	1.A	1,306,897	96.7650	1,204,394	1,244,663	1,292,652	0	(1,376)	0	0	4.000	3.349	MON	4,149	49,787	04/11/2014	09/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138EP-YZ-1	FN FN AL7027	CF		4	1.A	3,309,240	85.5970	2,884,337	3,369,657	3,333,750	0	2,030	0	0	3.660	0.211	MON	10,620	125,042	12/10/2015	06/01/2045
3138MR-Y8-8	FN FN AQ9734	CF		4	1.A	708,058	96.2340	637,189	662,123	691,870	0	(1,717)	0	0	3.500	2.223	MON	1,931	23,174	05/21/2013	01/01/2033
3138XT-UL-7	FNMA AW4186 FN AW4186	CF		4	1.A	1,663,884	93.5620	1,556,582	1,663,689	1,666,610	0	37	0	0	3.500	3.460	MON	4,852	58,229	04/03/2014	05/01/2044
31392J-TL-3	FNR 2003-20 MZ			4	1.A	264,699	102.5200	283,317	276,353	270,918	0	257	0	0	5.750	6.366	MON	1,324	15,890	02/05/2003	03/25/2033
31393B-FN-0	FNR 2003-33 AH	CF		4	1.A	300,460	97.6990	274,102	280,558	287,494	0	(585)	0	0	4.000	3.090	MON	935	11,222	04/26/2012	05/25/2033
31393E-LQ-0	FNW 2003-W12 2A6	CF		4	1.A	455,556	97.3280	458,945	471,544	462,313	0	(2,153)	0	0	5.000	5.444	MON	1,965	23,577	12/05/2003	06/25/2043
31393U-A6-0	FNW 2003-W19 1A7	CF		4	1.A	1,077,514	99.0280	991,945	1,001,684	1,040,143	0	5,332	0	0	5.620	4.659	MON	4,691	56,295	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7	CF		4	1.A	1,103,522	100.1660	1,016,999	1,015,316	1,069,097	0	14,639	0	0	5.750	4.756	MON	4,865	58,381	12/04/2009	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG			4	1.A	2,747,082	102.4230	2,898,709	2,830,145	2,793,778	0	1,529	0	0	5.500	5.930	MON	12,972	155,658	03/19/2004	03/15/2034
31397N-LM-5	FNR 2009-11 NB	CF		4	1.A	77,257	99.6330	69,541	69,797	70,510	0	(493)	0	0	5.000	3.001	MON	291	3,490	07/20/2011	03/25/2029
31398F-XA-4	FNR 2009-95 BY			4	1.A	1,435	99.2060	1,488	1,500	1,494	0	4	0	0	4.000	4.725	MON	5	60	01/28/2010	11/25/2024
31398J-MR-1	FHR FHR 3573 JB	CF		4	1.A	142,333	99.3860	138,431	139,286	139,148	0	(141)	0	0	4.500	4.273	MON	522	6,268	09/28/2009	09/15/2024
31398J-RE-5	FHR FHR 3579 MB	CF		4	1.A	13,039	99.1320	12,870	12,982	12,963	0	(4)	0	0	4.500	4.454	MON	49	584	01/22/2010	09/15/2024
31398K-JP-6	FHR FHR 3584 MY	CF		4	1.A	50,149	99.0650	52,260	52,753	52,587	0	107	0	0	4.000	4.569	MON	176	2,110	11/10/2009	10/15/2024
31398L-W9-5	FHR FHR 3627 QH	CF		4	1.A	48,227	99.0130	45,382	45,835	45,937	0	(129)	0	0	4.000	3.234	MON	153	1,833	08/26/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	CF		4	1.A	4,165	99.2370	4,319	4,352	4,336	0	11	0	0	4.000	4.670	MON	15	174	01/28/2010	02/25/2025
31398N-HK-3	FNR 2010-100 DB	CF		4	1.A	1,684	99.2700	1,538	1,549	1,547	0	(5)	0	0	4.500	3.401	MON	6	70	08/19/2010	09/25/2025
31398V-4P-8	FHR FHR 3643 DB	CF		4	1.A	24,730	99.3000	24,979	25,155	25,093	0	18	0	0	4.500	4.741	MON	94	1,132	04/09/2010	03/15/2025
31398W-MG-6	FHR FHR 3637 AY	CF		4	1.A	6,845	98.9700	7,140	7,214	7,179	0	15	0	0	4.000	4.839	MON	24	289	03/26/2010	02/15/2025
31402H-3X-7	FNMA FN 729914			4	1.A	12,329	102.1950	12,731	12,457	12,349	0	3	0	0	5.500	5.717	MON	57	685	07/29/2003	08/01/2033
3140HK-2H-0	FN FN BK6175	CF		4	1.A	210,604	96.0800	198,867	206,982	217,401	0	316	0	0	4.000	3.203	MON	690	8,279	01/25/2019	10/01/2048
3140JG-AM-7	FN FN BN0011	CF		4	1.A	310,832	96.0800	293,375	305,345	320,981	0	202	0	0	4.000	3.247	MON	1,018	12,214	01/25/2019	08/01/2048
3140JG-WT-8	FN FN BN0657	CF		4	1.A	950,088	96.0800	910,849	948,014	958,060	0	398	0	0	4.000	3.834	MON	3,160	37,921	11/16/2018	09/01/2048
31412S-D3-6	FN FN 933122	CF		4	1.A	287,909	103.2950	293,716	284,347	293,320	0	(151)	0	0	5.500	4.732	MON	1,303	15,639	01/09/2009	01/01/2038
31416X-LG-3	FNCN FN AB2126	CF		4	1.A	206,597	97.6760	205,816	210,712	209,458	0	341	0	0	3.000	3.425	MON	527	6,321	01/07/2011	01/01/2026
31417C-UJ-2	FN FN AB5984	CF		4	1.A	325,190	94.8440	309,003	325,801	325,177	0	(2)	0	0	3.000	3.016	MON	815	9,774	07/19/2013	08/01/2032
31417H-C5-1	FN FN AB9991	CF		4	1.A	438,225	94.7860	415,766	438,637	438,052	0	(21)	0	0	3.000	3.000	MON	1,097	13,159	10/04/2013	07/01/2033
31417V-RS-4	FNMA FN AC8596	CF		4	1.A	29,283	98.7770	28,682	29,038	29,019	0	(45)	0	0	4.000	3.654	MON	97	1,161	01/04/2010	01/01/2025
31417Y-E3-7	FNMA FN MA0153	CF		4	1.A	11,881	99.2310	11,460	11,549	11,552	0	(46)	0	0	4.500	3.572	MON	43	520	08/31/2009	08/01/2024
31417Y-V4-6	FNMA FN MA0634	CF		4	1.A	493,243	99.1250	469,983	474,130	485,640	0	(1,203)	0	0	4.500	3.544	MON	1,778	21,336	01/07/2011	01/01/2031
31418A-WD-6	FN FN MA1543	CF		4	1.A	144,138	96.4430	135,208	140,195	143,022	0	(241)	0	0	3.500	2.906	MON	409	4,907	11/21/2013	08/01/2033
31418D-4X-7	FNCL 4 N MA4437	CF		4	1.A	17,693,505	81.8300	14,290,495	17,463,613	17,675,928	0	(8,331)	0	0	2.000	1.850	MON	29,106	349,272	09/15/2021	10/01/2051
31418X-ZQ-4	FNMA FN AD9750	CF		4	1.A	55,206	98.0900	53,294	54,331	54,516	0	(131)	0	0	3.500	2.915	MON	158	1,902	12/02/2010	12/01/2025
31419K-U4-5	FNMA FN AE8702	CF		4	1.A	58,873	98.1120	56,786	57,878	58,023	0	(124)	0	0	3.500	2.990	MON	169	2,026	12/02/2010	11/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						74,472,549	XXX	66,960,318	74,159,453	74,272,031	0	674	0	0	XXX	XXX	XXX	216,842	2,590,155	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
3137BM-7D-2	FHMS FHMS K051 X1			4	1.A	7,526,963	0.7350	1,753,456	0	1,900,258	0	(1,274,192)	0	0	0.494	9.714	MON	98,261	1,323,870	05/16/2022	09/25/2025
3137BV-ZA-7	FHMS FHMS K063 X1			4	1.A FE	5,372,701	0.7390	1,795,090	0	2,105,234	0	(707,235)	0	0	0.276	7.664	MON	55,794	812,451	01/14/2022	01/25/2027
3137FM-U8-3	FHMS K735 X1			4	1.A	5,849,349	1.8830	2,391,416	0	2,314,919	0	(1,190,010)	0	0	0.958	(1.454)	MON	101,380	1,288,216	02/19/2021	05/25/2026
3137FU-ZE-7	FHR K111 X1			4	1.A FE	2,503,439	7.9910	2,119,673	0	2,105,070	0	(309,989)	0	0	1.570	4.407	MON	34,715	428,810	09/13/2022	05/25/2030
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						22,086,859	XXX	8,424,328	0	8,946,840	0	(3,608,212)	0	0	XXX	XXX	XXX	299,342	3,970,795	XXX	XXX
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES			4	1.C FE	1,143,647	113.4360	1,073,155	946,047	1,096,809	0	(5,323)	0	0	6.899	5.445	JD	5,439	65,268	06/27/2012	12/01/2040
25477P-NF-8	DCHFA 2014-A A	CF		4	1.B FE	1,816,613	97.2990	1,767,549	1,816,613	1,816,613	0	0	0	0	3.875	3.875	MON	3,129	70,559	05/19/2014	06/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45204E-C9-7	ILLINOIS ST FIN AUTH REVENUE MEDICAL	CF		4	1.D FE	3,520,000	91.7010	3,227,862	3,520,000	3,520,000	0	0	0	0	3.648	3.648	FA	48,510	128,410	01/11/2018	08/15/2031
45204E-D2-1	ILLINOIS ST FIN AUTH REVENUE MEDICAL	CF		4	1.D FE	4,090,000	90.8970	3,717,681	4,090,000	4,090,000	0	0	0	0	3.698	3.698	FA	57,138	151,248	01/11/2018	08/15/2032
45204E-D3-9	ILLINOIS ST FIN AUTH REVENUE MEDICAL	CF		4	1.D FE	2,690,000	90.2570	2,427,923	2,690,000	2,690,000	0	0	0	0	3.748	3.748	FA	38,088	100,821	01/11/2018	08/15/2033
45506E-DF-7	INDIANA ST FIN AUTH REVENUE MEDICAL			4	1.E FE	8,000,000	75.2640	6,021,141	8,000,000	8,000,000	0	0	0	0	3.026	3.026	MS	80,693	242,080	10/15/2021	03/01/2044
47770V-AY-6	JOBSOHIO BEVERAGE SYS			4	1.D FE	1,880,660	98.2150	1,964,296	2,000,000	1,952,009	0	8,375	0	0	3.985	4.527	JJ	39,850	79,700	07/30/2013	01/01/2029
592643-AA-8	MET WASHINGTON DC ARPTS			4	2.A FE	2,669,960	126.9740	2,539,489	2,000,000	2,571,003	0	(12,972)	0	0	7.462	5.289	AO	37,310	149,240	05/15/2014	10/01/2046
59335K-CW-5	MIAMI-DADE CNTY FL SEAPORT REV TRANSPORTATION			2	1.F FE	8,611,229	78.6240	6,769,557	8,610,000	8,611,029	0	(119)	0	0	2.462	2.460	AO	52,995	211,978	09/15/2021	10/01/2034
59447T-JZ-7	MICHIGAN ST FIN AUTH REVENUE GENERAL			4	1.D FE	5,000,000	95.2750	4,763,726	5,000,000	5,000,000	0	0	0	0	2.710	2.710	MN	22,583	135,500	07/29/2016	11/01/2026
59447T-KB-8	MICHIGAN ST FIN AUTH REVENUE GENERAL			4	1.D FE	5,000,000	90.5760	4,528,814	5,000,000	5,000,000	0	0	0	0	3.585	3.585	MN	29,875	179,250	07/29/2016	11/01/2035
604160-GK-4	MN HSG FIN AGY	CF		2	1.A FE	1,046,742	81.7510	855,724	1,046,742	1,046,742	0	0	0	0	2.730	2.730	MON	2,381	28,576	07/15/2016	08/01/2046
626207-YM-0	MEAG TXB PLT			4	1.F FE	14,220,000	116.5100	16,567,690	14,220,000	14,220,000	0	0	0	0	6.655	6.654	AO	236,585	946,341	03/05/2010	04/01/2057
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL			4	1.E FE	100,000	100.0000	100,000	100,000	100,000	0	0	0	0	5.630	5.675	MON	461	5,210	03/10/2020	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME			2	1.E FE	3,735,000	100.0000	3,735,000	3,735,000	3,735,000	0	0	0	0	5.630	5.689	MON	17,811	166,065	04/05/2023	09/01/2030
62630W-FV-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	5.692	MON	2,384	26,483	04/21/2021	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION			4	1.E FE	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	0	0	0	0	5.630	5.630	MON	16,690	189,826	09/30/2021	09/01/2031
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL			4	1.E FE	1,300,000	100.0000	1,300,000	1,300,000	1,300,000	0	0	0	0	5.630	5.615	JD	600	54,088	07/05/2023	06/30/2028
64971X-EQ-7	NEW YORK NY TRAN FIN AUTH GENERAL			2	1.A FE	4,841,100	95.0770	4,753,835	5,000,000	4,896,014	0	11,425	0	0	3.880	4.203	FA	80,833	194,000	10/10/2018	08/01/2031
677377-2P-7	OHIO HSG FIN	CF		2	1.A FE	2,030,000	90.3500	1,834,113	2,030,000	2,030,000	0	0	0	0	2.650	2.650	MON	4,483	55,025	07/15/2016	11/01/2041
67756Q-NP-8	OHIO ST HSG FIN AGY	CF		2	1.A FE	2,815,615	88.6380	2,495,718	2,815,615	2,815,615	0	0	0	0	2.700	2.700	MON	6,335	76,022	04/21/2015	03/01/2036
67756Q-NS-2	OHIO ST HSG FIN AGY	CF		2	1.A FE	1,791,391	92.2860	1,653,200	1,791,391	1,791,391	0	0	0	0	2.900	2.900	MON	4,329	51,950	02/17/2016	09/01/2037
678908-4G-6	OK DEV FIN			4	1.A FE	5,000,000	96.3790	4,818,950	5,000,000	5,000,000	0	0	0	0	4.623	4.621	JD	19,263	285,085	08/31/2022	06/01/2044
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION	CF		2	1.D FE	2,000,000	99.5030	1,990,063	2,000,000	2,000,000	0	0	0	0	5.310	5.310	FA	44,250	106,200	01/23/2014	08/01/2046
735389-ZE-1	PORT OF SEATTLE WA			2	1.D FE	2,000,000	92.0770	1,841,548	2,000,000	2,000,000	0	0	0	0	3.755	3.755	MN	12,517	75,100	07/26/2017	05/01/2036
751093-FE-0	RALEIGH NC CTFS PRTN VRDN			4	1.E FE	1,770,000	100.0000	1,770,000	1,770,000	1,770,000	0	0	0	0	5.380	5.380	MON	8,193	89,284	09/09/2010	08/01/2033
86607C-DW-6	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT			4	1.G FE	4,680,000	96.2660	4,505,230	4,680,000	4,680,000	0	0	0	0	4.800	4.800	MN	28,704	224,640	01/19/2018	11/15/2037
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL			4	1.E FE	1,300,000	100.0000	1,300,000	1,300,000	1,300,000	0	0	0	0	5.480	5.480	MON	5,937	46,130	04/18/2023	07/01/2041
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG	CF		2	1.B FE	635,000	100.5310	638,370	635,000	635,000	0	0	0	0	3.875	3.875	JJ	12,303	24,606	09/24/2015	07/01/2035
88213A-HP-3	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION	CF		2	1.A FE	1,000,000	96.2630	962,628	1,000,000	1,000,000	0	0	0	0	3.231	3.231	MN	4,129	32,310	01/11/2017	05/15/2027
88213A-KF-1	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION	CF		2	1.A FE	5,250,000	94.3400	4,952,825	5,250,000	5,250,000	0	0	0	0	2.986	2.986	MN	20,031	156,765	06/07/2017	05/15/2028
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG	CF		2	1.B FE	2,704,362	93.5830	2,534,058	2,707,818	2,708,832	0	83	0	0	3.100	3.108	MON	6,995	82,823	10/25/2017	09/01/2047
92812Q-3Z-8	VIRGINIA ST HSG AUTH	CF		4	1.B FE	2,000,000	94.0680	1,881,366	2,000,000	2,000,000	0	0	0	0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812U-M2-1	VASHSG 2013-C A	CF		4	1.A FE	629,207	93.5690	588,744	629,207	629,207	0	0	0	0	4.250	4.271	MON	2,228	26,342	10/18/2013	10/25/2043
92812U-Q4-3	VASHSG 2014-A A	CF		4	1.A FE	542,300	93.6350	507,780	542,300	542,300	0	0	0	0	3.500	3.503	MON	1,582	17,398	11/21/2014	10/25/2037
92812U-Q5-0	VASHSG 2015-A A	CF		4	1.A FE	5,906,497	93.5060	5,520,053	5,903,425	5,905,157	0	(169)	0	0	3.250	3.257	MON	15,988	182,273	10/28/2016	06/25/2042
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	CF		4	1.B FE	224,124	91.3940	204,835	224,124	224,124	0	0	0	0	3.250	3.261	MON	607	6,677	03/11/2013	08/25/2042
982674-NK-5	WYANDOTTE CNTY/KANSAS CITY KS UTILITIES			4	1.F FE	1,500,000	85.0480	1,275,723	1,500,000	1,500,000	0	0	0	0	2.061	2.061	MS	10,305	30,915	08/20/2020	09/01/2030
982674-NL-3	WYANDOTTE CNTY/KANSAS CITY KS UTILITIES			2	1.F FE	2,220,000	83.4790	1,853,223	2,220,000	2,220,000	0	0	0	0	2.181	2.181	MS	16,139	48,418	08/20/2020	09/01/2031
982674-NM-1	WYANDOTTE CNTY/KANSAS CITY KS UTILITIES			2	1.F FE	2,985,000	82.3180	2,457,187	2,985,000	2,985,000	0	0	0	0	2.311	2.311	MS	22,994	68,983	08/20/2020	09/01/2032
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						122,648,447	XXX	115,699,056	122,058,282	122,627,845	0	1,300	0	0	XXX	XXX	XXX	1,041,527	4,895,029	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						222,456,625	XXX	194,586,608	199,717,735	209,171,105	0	(3,598,468)	0	0	XXX	XXX	XXX	1,621,098	11,623,769	XXX	XXX
00003#-AC-7	A&E TELEVISION PP			1	1.G YE	1,561,680	99.0690	1,486,041	1,500,000	1,505,380	0	(8,179)	0	0	3.780	3.210	FA	20,318	56,700	05/05/2016	08/22/2024
001192-AH-6	SOUTHERN CO GAS CAPITAL			1	2.A FE	1,996,660	101.7330	2,034,652	2,000,000	1,997,421	0	85	0	0	5.875	5.887	MS	34,597	117,500	03/16/2011	03/15/2041
00139P-AA-6	AIG SUNAMERICA GLOBAL				1.E FE	3,157,380	109.8070	3,294,199	3,000,000	3,075,756	0	(6,803)	0	0	6.900	6.498	MS	60,950	207,000	08/07/2002	03/15/2032
00155B-AA-6	AKM ISSUING TRUST				1.B FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.450	5.653	MON	9,232	29,564	08/23/2023	08/01/2073

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00184A-AG-0	TIME WARNER INC			1	3.A FE	3,415,190	104.4750	3,134,236	3,000,000	3,210,351	0	(18,452)	0	0	7.700	6.592	MN	38,500	231,000	11/22/2005	05/01/2032
00206R-CP-5	AT&T INC			1	2.B FE	1,324,718	94.8510	1,097,431	1,157,000	1,289,347	0	(10,046)	0	0	4.500	3.271	MN	6,653	52,065	11/04/2020	05/15/2035
00206R-CQ-3	AT&T INC			1	2.B FE	10,345,077	90.6650	10,111,871	11,153,000	10,454,649	0	16,168	0	0	4.750	5.228	MN	67,693	529,768	12/17/2015	05/15/2046
002819-AC-4	ABBOTT LABORATORIES			1	1.D FE	1,992,000	115.0340	2,300,682	2,000,000	1,994,638	0	238	0	0	6.150	6.179	MN	10,592	123,000	11/06/2007	11/30/2037
002824-BH-2	ABBOTT LABS			1	1.D FE	4,961,050	102.5350	5,126,742	5,000,000	4,965,956	0	786	0	0	4.900	4.950	MN	21,097	245,000	11/17/2016	11/30/2046
00287Y-AS-8	ABBVIE INC			1	1.G FE	9,919,200	95.4470	9,544,651	10,000,000	9,932,016	0	1,805	0	0	4.700	4.751	MN	61,361	470,000	12/17/2015	05/14/2045
00287Y-AV-1	ABBVIE INC	LS		1	1.G FE	9,945,500	95.8830	9,588,295	10,000,000	9,961,060	0	2,335	0	0	4.300	4.341	MN	56,139	430,000	05/09/2016	05/14/2036
00287Y-AW-9	ABBVIE INC			1	1.G FE	1,728,509	91.9550	1,411,504	1,535,000	1,710,624	0	(5,237)	0	0	4.450	3.687	MN	8,918	68,308	11/12/2020	05/14/2046
00287Y-CY-3	ABBVIE INC			1	1.G FE	10,229,800	98.1590	10,306,716	10,500,000	10,274,115	0	14,750	0	0	4.550	4.799	MS	140,671	477,750	11/19/2020	03/15/2035
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
00751Y-AG-1	ADVANCE AUTO PARTS INC			1	2.B FE	6,972,350	82.6770	5,787,385	7,000,000	6,976,744	0	2,403	0	0	3.500	3.547	MS	72,139	245,000	03/01/2022	03/15/2032
010392-EZ-7	ALABAMA POWER CO			1	1.G FE	2,365,849	107.4590	2,084,714	1,940,000	2,288,649	0	(17,054)	0	0	6.125	4.422	MN	15,183	118,825	01/23/2019	05/15/2038
010392-FS-2	ALABAMA POWER CO			1	1.G FE	2,478,800	87.1060	1,742,112	2,000,000	2,434,140	0	(12,140)	0	0	4.300	3.035	JJ	39,656	86,000	02/26/2020	07/15/2048
01400E-AA-1	ALCON FINANCE CORP			1	2.B FE	1,990,160	94.0200	1,880,403	2,000,000	1,995,935	0	1,414	0	0	2.750	2.828	MS	14,972	55,000	09/16/2019	09/23/2026
01400E-AC-7	ALCON FINANCE CORP			1	2.B FE	1,875,442	80.0110	1,302,578	1,628,000	1,854,715	0	(5,939)	0	0	3.800	3.016	MS	16,841	61,864	11/05/2020	09/23/2049
015271-AJ-8	ALEXANDRIA REAL ESTATE			1	2.A FE	4,940,075	96.7090	4,965,983	5,135,000	5,058,052	0	23,140	0	0	3.950	4.483	JJ	93,528	202,833	05/15/2018	01/15/2027
01959L-AA-0	ALLINA HEALTH SYSTEM			1	1.D FE	1,000,000	93.3290	933,291	1,000,000	1,000,000	0	0	0	0	4.805	4.805	MN	6,140	48,050	09/09/2015	11/15/2045
020002-AS-0	ALLSTATE CORPORATION			1	2.A FE	4,544,510	103.8850	4,155,389	4,000,000	4,393,652	0	(27,289)	0	0	5.550	4.414	MN	32,067	222,000	05/11/2017	05/09/2035
02209S-AU-7	ALTRIA GROUP INC	LS		1	2.B FE	10,385,400	94.5310	10,795,476	11,420,000	11,031,801	0	133,247	0	0	2.625	3.961	MS	87,434	299,775	12/07/2018	09/16/2026
023135-AP-1	AMAZON.COM INC			1	1.E FE	4,289,320	103.4930	4,139,706	4,000,000	4,186,177	0	(13,936)	0	0	4.800	4.252	JD	13,867	192,000	04/30/2015	12/05/2034
023135-BJ-4	AMAZON.COM INC			1	1.E FE	3,970,845	90.1880	3,607,517	4,000,000	3,974,281	0	636	0	0	4.050	4.093	FA	58,050	162,000	06/06/2018	08/22/2047
02343U-AG-0	AMCOR FINANCE USA INC			1	2.B FE	4,999,331	96.6600	4,833,012	5,000,000	4,999,733	0	108	0	0	3.625	3.627	AO	31,719	181,250	04/23/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC			1	2.B FE	4,992,136	97.5920	4,879,606	5,000,000	4,995,466	0	918	0	0	4.500	4.523	MN	28,750	225,000	04/23/2020	05/15/2028
025816-DH-9	AMERICAN EXPRESS CO			2	1.F FE	2,327,000	102.0060	2,373,675	2,327,000	2,327,000	0	0	0	0	5.282	5.282	JJ	52,238	0	07/25/2023	07/27/2029
03027X-BC-3	AMERICAN TOWER CORP			1	2.C FE	5,762,540	83.9390	5,875,735	7,000,000	5,979,415	0	132,235	0	0	2.100	4.749	JD	6,533	147,000	04/28/2022	06/15/2030
03027X-CF-5	AMERICAN TOWER CORP	LS		1	2.C FE	2,299,899	106.1530	2,450,007	2,308,000	2,300,105	0	206	0	0	5.900	5.944	MN	40,095	0	09/12/2023	11/15/2033
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	3,914,858	116.0590	4,642,340	4,000,000	3,940,548	0	2,536	0	0	6.593	6.760	AO	55,674	263,720	06/18/2008	10/15/2037
03063#-AC-8	AMERICOLD RLTY PP			1	2.B FE	10,000,000	95.0230	9,502,301	10,000,000	10,000,000	0	0	0	0	4.100	4.100	JJ	197,028	410,000	05/03/2019	01/08/2030
03076K-AB-4	AMERIS BANCORP			2	2.B FE	2,000,000	88.1710	1,763,421	2,000,000	2,000,000	0	0	0	0	4.250	4.250	JD	3,778	85,000	12/04/2019	12/15/2029
030955-AN-8	AMERITECH CAPITAL FUNDING				2.A FE	4,913,963	103.9280	5,845,955	5,625,000	5,408,740	0	43,918	0	0	6.550	7.672	JJ	169,891	368,438	09/10/2002	01/15/2028
031162-DP-2	AMGEN INC			1	2.A FE	1,911,892	102.2470	1,954,964	1,912,000	1,911,907	0	15	0	0	5.150	5.151	MS	32,549	49,234	02/15/2023	03/02/2028
032177-AJ-6	AMSTED INDUSTRIES			1	3.C FE	2,249,492	91.5310	2,055,788	2,246,000	2,248,011	0	(505)	0	0	4.625	4.605	MN	13,273	103,878	03/04/2022	05/15/2030
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1	1.G FE	6,128,509	98.6610	6,214,680	6,299,000	6,140,451	0	2,695	0	0	4.900	5.076	FA	128,605	293,517	02/14/2023	02/01/2046
035240-AM-2	ANHEUSER-BUSCH INBEV WOR			1	1.G FE	3,895,901	94.9940	3,812,110	4,013,000	3,919,220	0	4,556	0	0	4.375	4.600	AO	37,065	175,569	05/22/2018	04/15/2038
037735-CE-5	APPALACHIAN PWR			1	2.A FE	1,933,280	99.0950	1,981,896	2,000,000	1,959,704	0	2,300	0	0	5.800	6.042	AO	29,000	116,000	12/08/2005	10/01/2035
037735-CM-7	APPALACHIAN PWR			1	2.A FE	7,173,191	115.6690	7,749,825	6,700,000	7,085,470	0	(19,618)	0	0	7.000	6.334	AO	117,250	469,000	05/11/2018	04/01/2038
037833-BX-7	APPLE INC			1	1.B FE	4,788,330	98.6550	4,469,086	4,530,000	4,751,459	0	(10,413)	0	0	4.650	4.262	FA	74,896	150,567	11/17/2023	02/23/2046
04010L-AV-5	ARES CAPITAL CORP			1	2.C FE	2,988,630	97.6480	2,929,433	3,000,000	2,997,943	0	1,685	0	0	4.250	4.311	MS	42,500	127,500	01/08/2018	03/01/2025
04010L-AY-9	ARES CAPITAL CORP			1	2.C FE	1,962,483	95.8010	1,876,741	1,959,000	1,960,422	0	(897)	0	0	3.250	3.201	JJ	29,358	63,668	11/12/2020	07/15/2025
04364V-AG-8	ASCENT RESOURCES/ARU FIN			1	4.A FE	4,902,258	100.5790	4,968,585	4,940,000	4,924,407	0	4,809	0	0	7.000	7.125	MN	57,633	345,800	09/26/2018	11/01/2026
045054-AJ-2	ASHTEAD CAPITAL INC			1	2.C FE	1,684,248	94.0080	1,678,987	1,786,000	1,708,881	0	15,524	0	0	4.000	5.124	MN	11,907	71,440	06/03/2022	05/01/2028
05329R-AA-1	AUTONATION INC	LS		1	2.C FE	4,991,750	89.0330	4,451,647	5,000,000	4,993,042	0	712	0	0	3.850	3.870	MS	64,167	192,500	02/23/2022	03/01/2032
05348E-BC-2	AVALONBAY COMMUNITIES			1	1.G FE	3,962,840	94.9220	3,796,871	4,000,000	3,983,640	0	3,727	0	0	3.200	3.309	JJ	59,022	128,000	11/30/2017	01/15/2028
053611-AB-5	AVERY DENNISON CORP			1	2.B FE	4,065,800	103.2250	4,128,982	4,000,000	4,063,262	0	(2,538)	0	0	6.000	5.773	JJ	110,667	120,000	06/26/2023	01/15/2033
053773-BC-0	AVIS BUDGET CAR RENTAL			1	3.C FE	2,021,845	97.0090	1,941,154	2,001,000	2,004,050	0	(6,220)	0	0	5.750	5.558	JJ	53,054	115,058	12/18/2020	07/15/2027

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
05379B-AQ-0	AVISTA CORP			1	1.G FE	4,994,950	84.4680	4,223,412	5,000,000	4,995,526	0	101	0	0	4.350	4.356	JD	18,125	217,500	05/15/2018	06/01/2048
053807-AV-5	AVNET INC			1	2.C FE	8,475,782	99.2290	8,811,556	8,880,000	8,492,292	0	16,509	0	0	5.500	6.173	JD	40,700	244,200	07/14/2023	06/01/2032
054989-AB-4	BAT CAPITAL CORP	LS		1	2.B FE	5,000,000	104.7100	5,235,521	5,000,000	5,000,000	0	0	0	0	6.421	6.421	FA	132,879	0	07/31/2023	08/02/2033
05526D-BB-0	BAT CAPITAL CORP			1	2.B FE	1,880,555	95.5070	1,879,568	1,968,000	1,878,618	0	2,246	0	0	3.557	4.904	FA	26,445	22,551	09/27/2023	08/15/2027
05723K-AG-5	BAKER HUGHES LLC/CO-OBL			1	1.G FE	5,000,000	92.9810	4,649,034	5,000,000	5,000,000	0	0	0	0	3.138	3.138	MN	23,535	156,900	11/04/2019	11/07/2029
059165-EC-0	BALTIMORE GAS & EL CO			1	1.G FE	1,997,400	109.7110	2,194,226	2,000,000	1,998,431	0	78	0	0	6.350	6.359	AO	31,750	127,000	08/08/2007	10/01/2036
06051G-GL-7	BANK OF AMERICA CORP			1	1.G FE	6,745,206	95.5530	6,215,701	6,505,000	6,612,348	0	(30,608)	0	0	3.705	3.225	AO	44,855	241,010	11/04/2020	04/24/2028
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	1,925,620	97.6740	1,953,479	2,000,000	1,977,936	0	10,087	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	4,000,000	87.7570	3,510,289	4,000,000	4,000,000	0	0	0	0	4.330	4.330	MS	50,998	173,200	03/12/2019	03/15/2050
06051G-JT-7	BANK OF AMERICA CORP			1	1.G FE	1,301,123	84.4370	1,085,865	1,286,000	1,297,421	0	(1,405)	0	0	2.687	2.564	AO	6,623	34,555	04/20/2021	04/22/2032
064058-AF-7	BANK OF NY MELLON CORP	LS		2	2.A FE	4,725,690	95.1850	4,759,262	5,000,000	4,725,690	0	0	0	0	4.625	4.893	MS	64,878	231,250	10/29/2018	01/01/9999
06406R-BM-8	BANK OF NY MELLON CORP	LS		2	1.F FE	1,828,000	106.0610	1,938,793	1,828,000	1,828,000	0	0	0	0	5.834	5.834	AO	19,552	106,646	10/18/2022	10/25/2033
067316-AH-2	BARCARDI			1	2.C FE	1,182,450	95.6730	956,733	1,000,000	1,167,936	0	(3,902)	0	0	5.300	4.193	MN	6,772	53,000	01/09/2020	05/15/2048
070101-F@-4	BASIN ELECTRIC PP			1	1.G FE	10,000,000	96.7930	9,679,326	10,000,000	10,000,000	0	0	0	0	3.740	3.740	JD	16,622	374,000	06/26/2015	06/15/2027
070101-G#-1	BASIN ELECTRIC PRIVATE PLACEMENT			1	1.F	4,305,689	77.1910	3,323,594	4,305,689	4,305,689	0	0	0	0	2.720	2.720	FA	44,243	117,115	02/09/2022	02/15/2042
07274E-AG-8	BAYER US FINANCE LLC			1	2.B FE	4,950,550	98.0450	4,902,238	5,000,000	4,995,564	0	5,599	0	0	3.375	3.493	AO	38,906	168,750	10/01/2014	10/08/2024
07274N-AJ-2	BAYER US FINANCE II LLC			1	2.B FE	4,990,550	97.3800	4,869,012	5,000,000	4,997,215	0	1,338	0	0	4.250	4.280	JD	9,444	212,500	06/18/2018	12/15/2025
07274N-AL-7	BAYER US FINANCE II LLC			1	2.B FE	1,985,420	95.1890	1,903,782	2,000,000	1,992,248	0	1,369	0	0	4.375	4.463	JD	3,889	87,500	06/18/2018	12/15/2028
07274N-BE-2	BAYER US FINANCE II LLC			1	2.B FE	966,178	79.5760	795,757	1,000,000	970,496	0	864	0	0	4.650	4.884	MN	5,942	46,500	07/10/2018	11/15/2043
07330M-AB-3	BRANCH BANKING & TRUST			2	1.F FE	9,993,300	96.8060	9,680,649	10,000,000	9,998,679	0	737	0	0	3.625	3.633	MS	105,729	362,500	09/09/2015	09/16/2025
075887-BG-3	BECTON DICKINSON	LS		1	2.B FE	1,402,977	93.6570	1,073,310	1,146,000	1,378,127	0	(7,861)	0	0	4.685	3.328	JD	2,386	53,690	02/08/2021	12/15/2044
075887-CE-7	BECTON DICKINSON				2.B FE	4,819,830	104.7400	4,189,596	4,000,000	4,387,634	0	(124,898)	0	0	6.700	3.193	JD	22,333	268,000	05/26/2020	12/01/2026
079857-AH-1	BELLSOUTH TELECOMMUNICATIONS			1	2.B FE	5,018,400	109.6060	5,480,310	5,000,000	5,000,000	0	(1,589)	0	0	7.875	7.842	FA	148,750	393,750	07/14/2000	02/15/2030
080555-AF-2	BELO A H CORP			1	3.C FE	2,370,985	101.4570	2,129,574	2,099,000	2,214,370	0	(27,364)	0	0	7.250	5.585	MS	44,808	152,178	08/01/2017	09/15/2027
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	2,081,663	86.6720	1,832,255	2,114,000	2,080,756	0	3,706	0	0	2.630	2.866	JD	1,853	55,598	08/09/2022	06/19/2030
084664-CR-0	BERKSHIRE HATHAWAY INC	LS		1	1.C FE	1,498,839	93.4410	1,159,600	1,241,000	1,476,356	0	(6,354)	0	0	4.250	3.143	JJ	24,320	52,743	11/12/2020	01/15/2049
08576P-AH-4	BERRY GLOBAL INC			1	2.C FE	2,999,155	92.9920	2,789,772	3,000,000	2,999,596	0	193	0	0	1.570	1.577	JJ	21,718	47,100	10/25/2021	01/15/2026
093645-AJ-8	BLOCK COMMUNICATIONS			1	4.B FE	650,563	88.2740	622,334	705,000	656,435	0	5,873	0	0	4.875	6.731	MS	11,456	26,447	05/15/2023	03/01/2028
095796-AH-1	BLUE RACER MID LLC/FINAN			1	4.B FE	2,246,591	101.2850	2,188,780	2,161,000	2,183,555	0	(22,193)	0	0	7.625	6.677	JD	7,323	164,776	12/10/2020	12/15/2025
096630-AD-0	BOARDWALK PIPELINES LLC			1	2.C FE	10,446,300	99.2790	9,927,882	10,000,000	10,046,505	0	(62,724)	0	0	4.950	4.299	JD	22,000	495,000	09/30/2016	12/15/2024
097023-CE-3	BOEING CO			1	2.C FE	4,791,500	79.5930	3,979,652	5,000,000	4,828,877	0	8,213	0	0	3.500	3.799	MS	58,333	175,000	02/13/2019	03/01/2039
097023-CW-3	BOEING CO			1	2.C FE	1,827,961	103.7170	1,607,619	1,550,000	1,815,800	0	(5,817)	0	0	5.805	4.634	MN	14,996	89,978	12/14/2022	05/01/2050
10510K-AC-1	BRAMBLES USA INC			1	2.A FE	9,500,440	98.0870	9,318,287	9,500,000	9,499,769	0	(91)	0	0	4.125	4.124	AO	74,021	391,875	10/22/2015	10/23/2025
110122-CQ-9	BRISTOL-MYERS SQUIBB			1	1.F FE	4,983,744	90.1890	4,509,447	5,000,000	4,985,739	0	647	0	0	4.125	4.150	JD	9,167	206,250	07/17/2020	06/15/2039
11120V-AA-1	BRIXMOR OPERATING PART			1	2.B FE	1,250,138	97.9400	1,224,253	1,250,000	1,250,026	0	(23)	0	0	3.850	3.848	FA	20,052	48,125	06/15/2016	02/01/2025
11135F-AQ-4	BROADCOM INC			1	2.C FE	2,738,921	95.5310	2,407,375	2,520,000	2,690,081	0	(22,912)	0	0	4.150	3.043	MN	13,363	104,580	02/10/2022	11/15/2030
11135F-BH-3	BROADCOM INC			1	2.C FE	2,994,120	85.5560	2,566,667	3,000,000	2,995,722	0	543	0	0	2.450	2.472	FA	27,767	73,500	01/04/2021	02/15/2031
114259-AP-9	BROOKLYN UNION GAS CO			1	2.A FE	7,000,000	80.3300	5,623,086	7,000,000	7,000,000	0	0	0	0	4.504	4.504	MS	97,211	315,280	03/07/2016	03/10/2046
115885-AK-1	BROWNING FERRIS INDUSTRIES			1	2.A FE	10,204,200	118.1770	10,884,079	9,210,000	9,835,160	0	(35,620)	0	0	7.400	6.551	MS	200,676	681,540	05/26/2016	09/15/2035
117043-AU-3	BRUNSWICK CORP	LS		1	2.B FE	7,160,842	91.1060	7,230,166	7,936,000	7,235,153	0	50,119	0	0	4.400	5.682	MS	102,815	317,460	11/07/2023	09/15/2032
118230-AQ-4	BUCKEYE PARTNERS	LS		1	3.C FE	6,440,933	94.8380	6,504,949	6,859,000	6,682,292	0	55,073	0	0	3.950	4.909	JD	22,578	270,931	03/15/2019	12/01/2026
12189L-AA-9	BURLINGTON NORTH SANTA FE			1	1.D FE	5,474,625	109.1080	5,194,638	4,761,000	5,359,713	0	(28,044)	0	0	5.750	4.585	MN	45,626	273,758	02/08/2023	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE			1	1.D FE	1,975,230	99.6930	1,993,853	2,000,000	1,981,391	0	640	0	0	4.950	5.030	MS	29,150	99,000	08/25/2011	09/15/2041
124857-AK-9	CBS			1	2.C FE	2,264,679	79.4470	1,739,885	2,190,000	2,253,817	0	(1,879)	0	0	4.900	4.677	FA	40,539	107,310	05/02/2017	08/15/2044
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1	3.C FE	1,507,000	95.7280	1,442,622	1,507,000	1,507,000	0	0	0	0	5.000	5.000	FA	31,396	75,350	08/03/2017	02/01/2028

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
1248EP-CK-7	CHARTER COMM OPT LLC/CAP	LS		1	3.C FE	347,954	87.3650	374,794	429,000	353,770	0	4,692	0	0	4.250	7.481	FA	7,597	10,073	11/15/2023	02/01/2031
125523-AH-3	CIGNA CORP			1	2.A FE	6,168,050	99.2120	5,506,291	5,550,000	5,885,994	0	(68,198)	0	0	4.375	2.973	AO	51,260	242,813	08/20/2019	10/15/2028
125896-86-0	CMS ENERGY CORP PFD			3	2.C FE	183,703	24.5500	194,362	7,917	183,703	0	0	0	0	5.624	6.060	MJSD	0	11,133	12/27/2018	
125896-BU-3	CMS ENERGY CORP			1	2.C FE	3,281,653	90.5790	3,034,382	3,350,000	3,277,608	0	(1,662)	0	0	4.750	4.881	JD	13,260	159,125	02/07/2023	06/01/2050
12626P-AM-5	CRH AMERICA INC	LS		1	2.A FE	7,897,730	98.1760	7,854,110	8,000,000	7,976,168	0	16,397	0	0	3.875	4.099	MN	37,028	310,000	11/26/2018	05/18/2025
126307-AY-3	CSC HOLDINGS INC			1	5.B FE	1,365,000	74.6370	1,018,797	1,365,000	1,365,000	0	0	0	0	7.500	7.498	MS	30,144	102,375	11/27/2018	04/01/2028
126307-BA-4	CSC HOLDINGS INC			1	5.B FE	715,950	62.2640	414,677	666,000	692,053	0	(6,349)	0	0	5.750	4.801	JJ	17,658	38,295	12/18/2019	01/15/2030
126307-BD-8	CSC HOLDINGS INC	LS		1	5.B FE	411,067	59.9640	251,850	420,000	413,229	0	805	0	0	4.625	4.903	JD	1,619	19,425	03/23/2021	12/01/2030
12636Y-AC-6	CRH AMERICA FINANCE INC			1	2.A FE	4,810,400	96.6590	4,832,932	5,000,000	4,901,937	0	20,485	0	0	3.950	4.461	AO	47,729	197,500	02/25/2019	04/04/2028
126408-GK-3	CSX CORP			1	1.G FE	9,719,569	111.7390	7,939,040	7,105,000	9,358,066	0	(133,531)	0	0	6.150	3.208	MN	72,826	436,958	03/16/2021	05/01/2037
126408-GW-7	CSX CORP			1	1.G FE	2,972,220	95.6170	2,868,504	3,000,000	2,977,459	0	748	0	0	4.750	4.812	MN	12,271	142,500	02/03/2016	05/30/2042
126408-HM-8	CSX CORP	LS		1	2.A FE	6,974,870	99.8820	6,991,724	7,000,000	6,985,777	0	2,391	0	0	4.250	4.294	MS	87,597	297,500	11/07/2018	03/15/2029
12657N-AA-8	COP HOLDCO LP/BIP-V CHIN			1	4.A FE	355,313	94.7630	336,408	355,000	355,259	0	(40)	0	0	5.500	5.487	JD	868	19,525	02/10/2022	06/15/2031
126650-CN-8	CVS CORP			1	2.B FE	1,707,721	94.7750	1,327,792	1,401,000	1,680,453	0	(8,641)	0	0	5.125	3.759	JJ	32,111	71,801	05/13/2021	07/20/2045
126650-CZ-1	CVS CORP			1	2.B FE	1,933,516	93.8340	1,552,957	1,655,000	1,911,490	0	(6,494)	0	0	5.050	4.033	MS	22,287	83,578	12/14/2022	03/25/2048
12695*-AA-3	CVS HEALTH PP			1	2.B	4,513,690	87.1970	3,935,822	4,513,690	4,513,690	0	0	0	0	3.416	3.416	MON	8,994	154,512	09/09/2016	10/10/2038
131347-CK-0	CALPINE CORP			1	3.A FE	269,500	98.6650	271,327	275,000	272,921	0	783	0	0	5.250	5.589	JD	1,203	14,438	03/07/2019	06/01/2026
131347-CR-5	CALPINE CORP			1	3.A FE	10,032,138	88.0710	8,965,585	10,180,000	10,063,142	0	13,865	0	0	3.750	3.935	MS	127,250	381,750	09/20/2021	03/01/2031
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.B FE	4,999,600	98.1820	4,909,122	5,000,000	4,999,914	0	44	0	0	4.200	4.201	AO	36,167	210,000	10/26/2015	10/29/2025
14040H-DB-8	CAPITAL ONE FINANCIAL CORP	LS		2	2.A FE	1,203,000	103.8400	1,249,197	1,203,000	1,203,000	0	0	0	0	7.149	7.149	AO	14,334	0	10/27/2023	10/29/2027
14162V-AB-2	SABRA HEALTH CARE LP			1	2.C FE	6,567,508	98.4410	6,336,649	6,437,000	6,490,968	0	(21,447)	0	0	5.125	4.756	FA	124,627	329,896	11/04/2020	08/15/2026
141781-BF-0	CARGILL INC			1	1.F FE	1,299,562	95.7820	1,186,738	1,239,000	1,290,123	0	(1,356)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
14338H-AA-4	CARMEL VALLEY SR LIVING				1.B FE	5,900,000	100.0000	5,900,000	5,900,000	5,900,000	0	0	0	0	5.460	1.478	MON	27,285	296,557	10/31/2022	09/01/2061
143905-AP-2	CARRIAGE SERVICES INC			1	4.C FE	8,475,000	88.7630	9,164,728	10,325,000	8,760,960	0	226,129	0	0	4.250	7.743	MN	56,070	438,813	09/21/2022	05/15/2029
144285-AL-7	CARPENTER TECHNOLOGY	LS		1	3.B FE	6,027,730	100.3860	5,747,114	5,725,000	5,829,262	0	(63,544)	0	0	6.375	5.535	JJ	168,291	364,969	09/09/2020	07/15/2028
14448C-AR-5	CARRIER GLOBAL CORP			1	2.B FE	14,999,935	80.5550	12,083,279	15,000,000	15,000,371	0	(17)	0	0	3.377	3.377	AO	121,009	506,550	12/09/2020	04/05/2040
14448C-AS-3	CARRIER GLOBAL CORP			1	2.B FE	1,081,109	78.3780	907,617	1,158,000	1,084,021	0	1,577	0	0	3.577	3.971	AO	9,895	41,422	02/22/2022	04/05/2050
149123-BJ-9	CATERPILLAR INC			1	1.F FE	2,307,760	115.5200	2,310,399	2,000,000	2,143,605	0	(15,147)	0	0	7.300	6.072	MN	24,333	146,000	05/18/2007	05/01/2031
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	1.G FE	1,884,100	86.8180	1,736,365	2,000,000	1,909,292	0	3,183	0	0	4.350	4.729	MN	14,500	87,000	05/07/2014	11/01/2042
15089Q-AM-6	CELANESE US HOLDINGS LLC			1	2.C FE	2,587,579	102.5790	2,651,655	2,585,000	2,586,965	0	(536)	0	0	6.165	6.140	JJ	73,485	159,808	12/14/2022	07/15/2027
15135B-AT-8	CENTENE CORP			1	2.C FE	1,152,000	96.0780	1,106,819	1,152,000	1,152,000	0	0	0	0	4.625	4.625	JD	2,368	53,280	05/08/2020	12/15/2029
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	1,642,191	98.2420	1,250,617	1,273,000	1,613,453	0	(9,427)	0	0	6.484	4.530	AO	15,591	82,541	02/10/2022	10/23/2045
161175-BR-4	CHARTER COMM OPT LLC/CAP			1	2.C FE	4,996,750	99.0170	4,950,845	5,000,000	4,998,628	0	223	0	0	5.050	5.056	MS	63,826	252,500	01/14/2019	03/30/2029
16411R-AK-5	CHENIERE ENERGY INC	LS		1	2.C FE	2,263,707	97.6060	2,348,412	2,406,000	2,286,053	0	21,325	0	0	4.625	5.833	AO	23,492	111,278	12/15/2022	10/15/2028
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	01/02/2018	06/30/2027
16412X-AJ-4	CHENIERE CORP CHRISTI HD			1	2.B FE	2,997,936	94.5740	2,837,226	3,000,000	2,998,616	0	207	0	0	3.700	3.709	MN	14,183	111,000	10/27/2020	11/15/2029
166754-AS-0	CHEVRON PHILLIPS CHEM			1	1.G FE	1,991,820	95.4270	1,908,544	2,000,000	1,996,045	0	809	0	0	3.700	3.749	JD	6,167	74,000	02/27/2018	06/01/2028
16876A-AB-0	CHILDREN'S HOSPITAL MED			1	1.C FE	2,000,000	94.1010	1,882,029	2,000,000	2,000,000	0	0	0	0	2.853	2.853	MN	7,291	57,060	11/02/2016	11/15/2026
171232-AS-0	CHUBB			1	1.F FE	1,976,280	115.9250	2,318,509	2,000,000	1,983,266	0	683	0	0	6.500	6.591	MN	16,611	130,000	05/01/2008	05/15/2038
172062-AE-1	CINCINNATI FINANCIAL			1	1.G FE	2,892,320	104.8450	4,193,785	4,000,000	3,240,154	0	40,431	0	0	6.125	8.893	MN	40,833	245,000	07/15/2009	11/01/2034
172967-KG-5	CITIGROUP				1.G FE	9,986,700	97.6660	9,766,553	10,000,000	9,996,890	0	1,448	0	0	3.700	3.716	JJ	173,694	370,000	01/05/2016	01/12/2026
172967-KY-6	CITIGROUP			1	1.G FE	1,494,723	95.4170	1,347,289	1,412,000	1,447,699	0	(13,489)	0	0	3.200	2.212	AO	8,786	45,184	11/12/2020	10/21/2026
172967-MU-2	CITIGROUP			2	3.A FE	615,278	92.1360	587,828	638,000	624,154	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	3,000,000	88.6010	2,658,029	3,000,000	3,000,000	0	0	0	0	3.875	3.875	FMAN	13,885	116,250	02/10/2021	01/01/9999

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-NS-6	CITIGROUP	LS		1	1.G FE	10,000,000	99.3720	9,937,154	10,000,000	10,000,000	0	0	0	0	4.658	4.658	MN	47,874	465,800	05/17/2022	05/24/2028
17327C-AR-4	CITIGROUP INC			2	2.B FE	1,156,000	103.7160	1,198,960	1,156,000	1,156,000	0	0	0	0	6.174	6.174	MN	7,137	35,686	05/22/2023	05/25/2034
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
18055#-AW-2	CLARION LIONS PP				1.G	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	6.895	2.522	FMAN	116,839	648,367	04/03/2017	05/01/2024
18055#-BG-6	CLARION LIONS PP			1	1.G	7,000,000	94.9790	6,648,554	7,000,000	7,000,000	0	0	0	0	3.670	3.670	JJ	118,459	256,900	05/17/2019	07/15/2028
18538R-AJ-2	CLEARWATER PAPER CORP			1	3.C FE	4,660,699	93.1240	4,209,216	4,520,000	4,581,093	0	(35,838)	0	0	4.750	4.225	FA	81,109	214,700	09/17/2021	08/15/2028
18539U-AC-9	CLEARWAY ENERGY OPERATIN			1	3.B FE	1,018,000	96.3000	980,334	1,018,000	1,018,000	0	0	0	0	4.750	4.750	MS	14,238	48,355	12/04/2019	03/15/2028
185508-AE-8	CLECO POWER LLC			1	2.A FE	992,430	104.6400	1,046,403	1,000,000	995,256	0	256	0	0	6.500	6.558	JD	5,417	65,000	11/22/2005	12/01/2035
186108-CL-8	CLEVELAND ELEC ILLUM			1	2.B FE	1,998,500	94.9030	1,898,060	2,000,000	1,999,071	0	113	0	0	4.550	4.558	MN	11,628	91,000	10/30/2018	11/15/2030
191219-AX-2	COCA COLA ENTERPRISES				1.E FE	3,250,260	118.3960	3,551,885	3,000,000	3,154,686	0	(7,795)	0	0	6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
195869-AD-4	COLONIAL PIPE LINE			1	1.G FE	8,886,878	114.9830	8,911,155	7,750,000	8,415,886	0	(83,527)	0	0	8.375	6.691	MN	108,177	649,063	06/28/2017	11/01/2030
195869-AG-7	COLONIAL PIPE LINE			1	1.G FE	3,059,950	115.3470	3,460,396	3,000,000	3,030,846	0	(2,617)	0	0	7.630	7.461	MN	19,711	228,900	06/27/2002	04/15/2032
199575-AT-8	COLUMBUS SOUTHERN POWER			1	2.A FE	539,935	109.6350	548,173	500,000	520,916	0	(1,670)	0	0	6.600	6.000	MS	11,000	33,000	12/09/2005	03/01/2033
20030N-AF-8	COMCAST CORP			1	1.G FE	1,816,540	107.4380	2,148,769	2,000,000	1,888,968	0	6,435	0	0	5.650	6.339	JD	5,022	113,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP			1	1.G FE	1,195,270	114.0490	1,140,489	1,000,000	1,131,973	0	(6,880)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-BE-0	COMCAST CORP			1	1.G FE	1,998,360	94.1320	1,882,631	2,000,000	1,998,774	0	41	0	0	4.650	4.655	JJ	42,883	93,000	06/26/2012	07/15/2042
20030N-CK-5	COMCAST CORP			1	1.G FE	1,572,013	84.2490	1,155,894	1,372,000	1,555,440	0	(5,179)	0	0	4.000	3.196	MS	18,293	54,880	05/10/2021	03/01/2048
20030N-CT-6	COMCAST CORP	LS		1	1.G FE	1,999,000	98.6160	1,972,317	2,000,000	1,999,484	0	96	0	0	4.150	4.156	AO	17,522	83,000	10/02/2018	10/15/2028
200340-AT-4	COMERICA INC			2	2.B FE	3,034,463	94.5190	2,764,684	2,925,000	2,984,949	0	(11,163)	0	0	4.000	3.536	FA	48,750	117,000	04/02/2019	02/01/2029
20268J-AC-7	COMMONSPIRIT HEALTH			1	1.G FE	1,580,581	84.3460	1,275,306	1,512,000	1,576,238	0	(1,492)	0	0	4.187	3.921	AO	15,827	63,307	03/16/2021	10/01/2049
20338Q-AD-5	COMMSCOPE FINANCE LLC			1	5.A FE	925,663	89.0030	809,926	910,000	910,654	0	(3,837)	0	0	6.000	5.677	MS	18,200	54,600	10/02/2019	03/01/2026
20369E-AA-0	COMMUNITY HOSPITALS OF I			1	1.F FE	2,000,000	98.2370	1,964,743	2,000,000	2,000,000	0	0	0	0	4.237	4.237	MN	14,123	84,740	06/04/2015	05/01/2025
20826F-BC-9	CONOCOPHIL CO			1	1.F FE	1,711,907	84.6110	1,465,458	1,732,000	1,712,822	0	730	0	0	3.758	3.843	MS	19,165	65,089	10/03/2022	03/15/2042
209111-FS-7	CONSOLIDATED EDISON OF NY			1	1.G FE	2,997,780	97.7570	2,932,702	3,000,000	2,998,801	0	217	0	0	4.000	4.009	JD	10,000	120,000	11/27/2018	12/01/2028
210518-DD-5	CONSUMERS ENERGY CO			1	1.E FE	4,980,900	90.0860	4,504,292	5,000,000	4,982,503	0	373	0	0	4.350	4.373	AO	45,917	217,500	10/29/2018	04/15/2049
212015-AT-8	CONTINENTAL RESOURCES			1	2.C FE	1,398,734	99.4850	1,189,835	1,196,000	1,358,244	0	(19,957)	0	0	5.750	3.555	JJ	31,711	68,770	12/02/2021	01/15/2031
22160N-AA-7	COSTAR GROUP INC			1	2.C FE	3,695,924	85.5700	3,870,347	4,523,000	3,792,651	0	89,617	0	0	2.800	5.803	JJ	58,397	126,644	11/30/2022	07/15/2030
22279#-AA-2	COUSINS PPTY PP				2.B	11,000,000	96.9890	10,668,818	11,000,000	11,000,000	0	0	0	0	3.910	3.910	JJ	209,076	430,100	06/22/2017	07/06/2025
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	7,734,630	86.7860	8,675,978	9,997,000	8,064,996	0	50,767	0	0	4.700	6.486	JD	20,883	469,859	12/17/2015	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			1	2.B FE	5,822,000	84.6590	4,232,938	5,000,000	5,746,825	0	(27,518)	0	0	4.500	3.439	JD	625	225,000	03/02/2021	06/30/2043
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
22541L-AE-3	CSFB			1	1.E FE	6,428,100	114.0090	5,700,441	5,000,000	5,971,341	0	(92,031)	0	0	7.125	4.374	JJ	164,271	356,250	07/16/2018	07/15/2032
22822V-AH-4	CROWN CASTLE INTL CORP			1	2.B FE	1,895,401	95.1360	1,678,194	1,764,000	1,830,343	0	(18,451)	0	0	3.650	2.527	MS	21,462	64,386	11/04/2020	09/01/2027
22822V-AX-9	CROWN CASTLE INTL CORP			1	2.B FE	4,442,650	71.5030	3,575,148	5,000,000	4,498,072	0	20,500	0	0	2.900	3.692	AO	36,250	145,000	03/18/2021	04/01/2041
23311R-AA-4	DCP MIDSTREAM LLC			1	2.C FE	2,408,849	109.4950	2,542,470	2,322,000	2,407,541	0	(1,307)	0	0	6.750	6.340	MS	46,150	56,430	10/19/2023	09/15/2037
233293-AQ-2	DPL INC			1	3.B FE	5,447,135	93.2090	5,126,490	5,500,000	5,465,828	0	5,432	0	0	4.350	4.481	AO	50,508	239,250	03/24/2020	04/15/2029
23338V-AH-9	DTE ELECTRIC CO			1	1.E FE	2,019,927	85.3190	1,766,108	2,070,000	2,025,081	0	1,044	0	0	4.050	4.193	MN	10,712	83,835	09/19/2018	05/15/2048
244199-BD-6	DEERE & COMPANY				1.F FE	1,125,640	105.7390	1,057,386	1,000,000	1,055,898	0	(8,342)	0	0	5.375	4.275	AO	11,198	53,750	12/05/2013	10/16/2029
24422E-UU-1	JOHN DEERE CAPITAL				1.F FE	4,685,430	95.9150	4,508,023	4,700,000	4,691,823	0	1,416	0	0	3.450	3.487	MS	51,348	162,150	03/04/2019	03/07/2029
24422E-VD-8	JOHN DEERE CAPITAL				1.F FE	1,748,449	90.2130	1,541,738	1,709,000	1,735,465	0	(4,203)	0	0	2.450	2.168	JJ	19,888	41,871	11/05/2020	01/09/2030
24703T-AD-8	DELL INT LLC / EMC CORP			1	2.B FE	550,725	102.3350	534,187	522,000	536,150	0	(5,934)	0	0	6.020	4.770	JD	1,397	31,424	06/15/2021	06/15/2026
250847-EB-2	DETROIT EDISON			1	1.F FE	418,364	112.9870	372,857	330,000	399,736	0	(4,145)	0	0	6.625	4.398	JD	1,822	21,863	02/07/2019	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION			1	2.B FE	7,054,380	96.7210	6,770,440	7,000,000	7,040,228	0	(1,500)	0	0	5.600	5.546	JJ	180,756	392,000	08/10/2011	07/15/2041
254010-AD-3	DIGNITY HEALTH			1	1.G FE	4,000,000	98.0310	3,921,232	4,000,000	4,000,000	0	0	0	0	3.812	3.812	MN	25,413	152,480	10/07/2014	11/01/2024
254687-DP-8	DISNEY				1.G FE	2,497,015	110.8530	2,217,051	2,000,000	2,275,112	0	(57,384)	0	0	7.300	3.822	AO	24,739	146,000	11/21/2019	04/30/2028

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
254687-ER-3	DISNEY			1	1.G FE	2,567,099	112.3030	2,246,065	2,000,000	2,492,331	0	(19,456)	0	0	6.150	4.130	FA	46,467	123,000	11/18/2019	02/15/2041
254687-EZ-5	DISNEY				1.G FE	12,734,093	133.5170	11,409,062	8,545,000	12,351,426	0	(99,975)	0	0	7.750	4.525	JD	55,186	662,238	11/18/2019	12/01/2045
25468P-BW-5	DISNEY				1.G FE	3,370,410	116.9730	3,509,192	3,000,000	3,176,167	0	(16,243)	0	0	7.000	6.077	MS	70,000	210,000	03/08/2004	03/01/2032
256677-AF-2	DOLLAR GENERAL CORP			1	2.B FE	998,990	97.8550	978,549	1,000,000	999,527	0	98	0	0	4.125	4.137	MN	6,875	41,250	03/26/2018	05/01/2028
25746U-CY-3	DOMINION RESOURCES			1	2.B FE	7,000,000	98.1580	6,871,056	7,000,000	7,000,000	0	0	0	0	4.250	4.250	JD	24,792	297,500	05/30/2018	06/01/2028
260543-CN-1	DOW CHEMICAL CO			1	2.A FE	458,593	98.9330	454,104	459,000	458,860	0	69	0	0	4.550	4.567	MN	1,798	20,885	11/13/2019	11/30/2025
26078J-AE-0	DOWDUPONT INC			1	2.A FE	1,506,185	102.6610	1,539,918	1,500,000	1,505,087	0	(232)	0	0	5.319	5.286	MN	10,195	79,785	11/15/2018	11/15/2038
264399-ED-4	DUKE ENERGY CORP			1	2.A FE	965,290	110.3310	1,103,314	1,000,000	982,299	0	1,438	0	0	6.450	6.720	AO	13,617	64,500	01/10/2003	10/15/2032
26441C-AT-2	DUKE ENERGY			1	2.B FE	9,994,400	77.4230	7,742,339	10,000,000	9,995,430	0	126	0	0	3.750	3.753	MS	125,000	375,000	08/09/2016	09/01/2046
26442R-AD-3	DUKE ENERGY PROGRESS INC			1	1.F FE	1,053,944	85.3900	1,196,317	1,401,000	1,055,717	0	1,773	0	0	4.150	6.283	JD	4,845	29,071	10/19/2023	12/01/2044
26884A-BM-4	ERP OPERATING			1	1.G FE	4,974,900	88.4900	4,424,485	5,000,000	4,984,502	0	2,311	0	0	2.500	2.555	FA	47,222	125,000	08/20/2019	02/15/2030
26969P-AB-4	EAGLE MATERIALS INC			1	2.B FE	11,562,340	84.8530	12,940,119	15,250,000	11,983,725	0	334,261	0	0	2.500	6.099	JJ	190,625	381,250	10/25/2022	07/01/2031
276480-AH-3	EASTERN GAS TRAN			1	1.G FE	4,650,163	89.7230	4,486,147	5,000,000	4,707,669	0	43,163	0	0	3.000	4.132	MN	19,167	150,000	08/30/2022	11/15/2029
281020-AM-9	EDISON INTERNATIONAL			1	2.C FE	2,048,800	96.6050	1,878,963	1,945,000	2,001,902	0	(13,480)	0	0	4.125	3.344	MS	23,624	80,231	12/14/2022	03/15/2028
28622H-AB-7	ELEVANCE HEALTH INC			1	2.B FE	1,681,322	100.0940	1,685,581	1,684,000	1,681,532	0	209	0	0	4.750	4.770	FA	30,218	41,550	01/30/2023	02/15/2033
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP			1	2.C FE	3,211,710	95.3420	2,860,268	3,000,000	3,145,224	0	(24,000)	0	0	4.150	3.201	MS	36,658	124,500	02/22/2021	09/15/2029
29266M-AF-6	IBERDROLA FINANCE			1	2.A FE	2,132,260	116.1760	2,323,522	2,000,000	2,084,977	0	(4,358)	0	0	6.750	6.256	JJ	62,250	135,000	01/02/2007	07/15/2036
29278N-AM-5	ENERGY TRANSFER PARTNERS			1	2.C FE	2,297,976	99.9750	2,299,436	2,300,000	2,299,799	0	1,823	0	0	5.875	6.066	JJ	62,308	0	08/22/2023	01/15/2024
29364D-10-0	ENTERGY ARKANSAS INC PFD			3	1.F FE	1,087,274	21.3200	1,066,000	50,000	1,087,274	0	0	0	0	0.000	5.605	MJSD	0	60,938	12/27/2016	
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			3	1.F FE	1,109,712	22.1600	1,108,000	50,000	1,109,712	0	0	0	0	0.000	5.519	JAJO	15,313	61,250	12/27/2016	
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			3	1.F FE	1,455,726	21.2600	1,416,894	66,646	1,455,726	0	0	0	0	0.000	5.580	MJSD	0	81,225	12/27/2018	
29364W-BA-5	ENTERGY LOUISIANA HOLDINGS LLC			1	1.F FE	1,996,880	93.3160	1,866,321	2,000,000	1,997,858	0	189	0	0	4.000	4.014	MS	23,556	80,000	03/20/2018	03/15/2033
29379V-BC-6	ENTERPRISE PRODUCTS			1	1.G FE	1,996,900	98.5020	1,970,032	2,000,000	1,997,439	0	66	0	0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
30040W-AS-7	EVERSOURCE ENERGY			1	2.A FE	3,066,830	99.2670	3,077,273	3,100,000	3,073,019	0	6,189	0	0	4.200	6.034	JD	1,447	65,100	11/17/2023	06/27/2024
30161N-AQ-4	EXELON CORP			1	2.B FE	3,790,830	96.0250	2,880,748	3,000,000	3,642,488	0	(49,840)	0	0	4.950	2.737	JD	6,600	148,500	12/08/2020	06/15/2035
30212P-AR-6	EXPEDIA INC-W/I	LS		1	2.C FE	4,669,445	91.7060	5,043,821	5,500,000	4,789,317	0	94,391	0	0	3.250	5.787	FA	67,528	178,750	09/19/2022	02/15/2030
302491-AV-7	FMC CORP			1	2.C FE	6,337,500	78.5970	3,929,869	5,000,000	6,245,769	0	(32,258)	0	0	4.500	3.087	AO	56,250	225,000	01/21/2021	10/01/2049
31428X-AW-6	FEDEX CORP			1	2.B FE	2,078,801	96.6100	1,690,668	1,750,000	2,045,403	0	(9,762)	0	0	5.100	3.873	JJ	41,154	89,250	11/12/2020	01/15/2044
31428X-BQ-8	FEDEX CORP			1	2.B FE	1,991,680	83.3590	1,667,186	2,000,000	1,992,663	0	176	0	0	4.050	4.074	FA	30,600	81,000	01/29/2018	02/15/2048
31620M-BU-9	FIDELITY NATIONAL INFORM			1	2.B FE	4,969,750	74.3820	3,719,079	5,000,000	4,972,974	0	1,172	0	0	3.100	3.141	MS	51,667	155,000	02/23/2021	03/01/2041
316773-CX-6	FIFTH THIRD BANCORP				2.A FE	2,363,088	99.8330	2,397,984	2,402,000	2,399,050	0	35,962	0	0	3.650	5.544	JJ	37,992	43,837	03/02/2023	01/25/2024
31946M-AA-1	FIRST CITIZENS BANCSHARE			2	2.B FE	2,000,000	94.5390	1,890,772	2,000,000	2,000,000	0	0	0	0	3.375	3.375	MS	19,875	67,500	02/27/2020	03/15/2030
32082C-AC-1	FIRST MARYLAND CAPTL II				2.B FE	142,149	90.8240	138,053	152,000	144,703	0	1,979	0	0	6.489	5.714	FMAN	1,671	9,092	12/14/2022	02/01/2027
33767B-AA-7	FIRSTENERGY TRANSMISSION			1	2.C FE	2,521,438	96.8120	2,204,408	2,277,000	2,508,297	0	(7,121)	0	0	5.450	4.664	JJ	57,222	107,256	01/26/2023	07/15/2044
33767D-AB-1	FIRSTCASH INC			1	3.B FE	358,394	93.3850	329,648	353,000	355,149	0	(1,220)	0	0	4.625	4.381	MS	5,442	16,326	03/23/2021	09/01/2028
337932-AC-1	FIRST ENERGY CORP			1	3.A FE	6,207,400	118.8830	7,132,995	6,000,000	6,112,791	0	(10,409)	0	0	7.375	7.060	MN	56,542	442,500	05/27/2010	11/15/2031
337932-AH-0	FIRST ENERGY CORP			1	3.A FE	2,990,010	96.1420	2,884,255	3,000,000	2,996,067	0	1,016	0	0	3.900	3.940	JJ	53,950	128,250	06/19/2017	07/15/2027
341081-FD-4	FLORIDA PR & LT CO			1	1.E FE	974,050	102.0680	1,020,678	1,000,000	980,560	0	678	0	0	5.250	5.426	FA	21,875	52,500	03/03/2011	02/01/2041
341081-FE-2	FLORIDA PR & LT CO			1	1.E FE	2,833,975	98.6180	2,329,352	2,362,000	2,741,874	0	(15,724)	0	0	5.125	3.840	JD	10,088	121,053	06/29/2017	06/01/2041
341099-CL-1	FLORIDA POWER CORP			1	1.F FE	995,780	111.9750	1,119,750	1,000,000	997,019	0	122	0	0	6.400	6.432	JD	2,844	64,000	06/11/2008	06/15/2038
345370-CQ-1	FORD MOTOR				3.A FE	239,185	82.6060	200,733	243,000	239,493	0	110	0	0	4.750	4.867	JJ	5,322	11,543	03/23/2021	01/15/2043
345397-XL-2	FORD MOTOR CREDIT				3.A FE	998,860	97.2220	972,217	1,000,000	999,785	0	128	0	0	4.134	4.148	FA	16,881	41,340	12/22/2015	08/04/2025
345397-XU-2	FORD MOTOR CREDIT				2.C FE	10,000,000	97.2210	9,722,148	10,000,000	10,000,000	0	0	0	0	4.389	4.389	JJ	210,916	438,900	01/05/2016	01/08/2026
346232-AF-8	FORESTAR GROUP INC			1	3.C FE	252,395	95.5330	262,715	275,000	257,086	0	4,691	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	2,093,009	99.8160	2,010,297	2,014,000	2,014,000	0	(17,992)	0	0	6.500	5.669	AO	32,728	130,910	03/23/2021	10/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35137L-AG-0	FOX CORP			1	2.B FE	1,093,312	99.8680	1,098,550	1,100,000	1,098,379	0	5,067	0	0	4.030	6.222	JJ	19,210	0	10/12/2023	01/25/2024
35137L-AJ-4	FOX CORP			1	2.B FE	5,021,846	97.5220	4,876,096	5,000,000	5,019,070	0	(845)	0	0	5.476	5.438	JJ	118,647	273,800	03/06/2020	01/25/2039
35137L-AK-1	FOX CORP			1	2.B FE	2,000,000	96.1210	1,922,430	2,000,000	2,000,000	0	0	0	0	5.576	5.576	JJ	48,325	111,520	03/06/2020	01/25/2049
35671D-CD-5	FREEPORT-MC C&G			1	2.C FE	1,962,000	101.3300	1,988,094	1,962,000	1,962,000	0	0	0	0	5.250	5.250	MS	34,335	103,005	08/01/2019	09/01/2029
364760-AP-3	GAP INC		LS	1	4.A FE	283,050	85.4340	316,106	370,000	286,370	0	3,320	0	0	3.625	8.707	AO	3,353	6,706	09/13/2023	10/01/2029
36873@-AA-4	CVS PP			1	2.B	453,906	102.4620	465,081	453,906	453,906	0	0	0	0	5.830	5.901	MON	1,176	26,463	12/16/2005	01/15/2026
37045V-AG-5	GENERAL MOTORS CO			1	2.B FE	2,764,399	98.2830	2,849,235	2,899,000	2,878,125	0	15,885	0	0	4.000	4.600	AO	28,990	115,960	07/29/2015	04/01/2025
37045V-AL-4	GENERAL MOTORS CO		LS	1	2.B FE	4,995,450	107.3770	5,368,853	5,000,000	4,996,557	0	65	0	0	6.750	6.756	AO	84,375	337,500	02/18/2016	04/01/2046
37045X-CR-5	GENERAL MOTORS FINL CO			1	2.B FE	1,798,488	99.9620	1,799,324	1,800,000	1,799,166	0	678	0	0	5.100	6.019	JJ	41,820	0	12/14/2023	01/17/2024
37045X-CS-3	GENERAL MOTORS FINL CO			1	2.B FE	1,094,386	102.3590	937,612	916,000	1,026,401	0	(21,138)	0	0	5.650	3.002	JJ	23,577	51,754	11/04/2020	01/17/2029
37045X-DS-2	GENERAL MOTORS FINL CO		LS	1	2.B FE	1,909,842	85.1950	1,800,173	2,113,000	1,939,817	0	17,638	0	0	3.100	4.316	JJ	30,750	65,503	12/14/2022	01/12/2032
37185L-AM-4	GENESIS ENERGY			1	4.C FE	321,975	101.7680	323,621	318,000	320,287	0	(691)	0	0	8.000	7.722	JJ	11,731	25,440	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	1	0	0	8.250	8.500	JJ	204	0	11/30/2023	01/15/2029
373298-BP-2	GEORGIA PACIFIC			1	1.G FE	2,790,395	107.9130	2,401,060	2,225,000	2,518,919	0	(59,782)	0	0	7.250	3.960	JD	13,443	161,313	02/06/2019	06/01/2028
378272-BG-2	GLENCORE FUNDING LLC		LS	1	2.A FE	9,977,300	84.9440	8,494,358	10,000,000	9,981,948	0	2,079	0	0	2.625	2.651	MS	71,458	262,500	09/15/2021	09/23/2031
38141G-A5-3	GOLDMAN SACHS GROUP INC			1	1.F FE	576,000	110.0850	634,089	576,000	576,000	0	0	0	0	6.561	6.561	AO	7,033	0	10/18/2023	10/24/2034
38141G-WL-4	GOLDMAN SACHS GROUP INC			1	2.A FE	6,589,255	95.6040	6,217,141	6,503,000	6,546,640	0	(12,143)	0	0	3.691	3.501	JD	17,335	240,026	11/05/2020	06/05/2028
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1	2.A FE	14,822,250	96.6830	14,502,504	15,000,000	14,859,928	0	22,823	0	0	4.223	4.422	MN	105,575	633,450	04/27/2022	05/01/2029
38141G-YB-4	GOLDMAN SACHS GROUP INC			1	1.F FE	2,152,968	83.9390	1,796,285	2,140,000	2,149,793	0	(1,205)	0	0	2.615	2.551	AO	10,726	55,961	04/20/2021	04/22/2032
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	2.A FE	4,997,900	98.0790	4,903,945	5,000,000	4,999,741	0	235	0	0	3.500	3.505	JJ	76,806	175,000	01/20/2015	01/23/2025
38173M-AC-6	GOLUB CAPITAL BDC INC			1	2.C FE	708,081	87.9510	677,225	770,000	724,785	0	12,655	0	0	2.050	4.010	FA	5,963	15,785	12/14/2022	02/15/2027
38869P-AN-4	GRAPHIC PACKAGING INTL			1	2.C FE	687,239	98.5540	689,881	700,000	689,032	0	1,793	0	0	0.821	6.352	AO	1,213	0	12/12/2023	04/15/2024
389286-AA-3	GRAY ESCROW II INC		LS	1	4.B FE	352,370	75.4340	268,543	356,000	352,924	0	303	0	0	5.375	5.511	MN	2,445	19,135	03/04/2022	11/15/2031
389375-AL-0	GRAY TELEVISION INC		LS	1	4.B FE	6,124,000	75.7520	4,604,974	6,079,000	6,107,885	0	(5,280)	0	0	4.750	4.657	AO	60,959	288,753	10/09/2020	10/15/2030
39121J-AE-0	GREAT RIVER ENERGY			1	1.G FE	5,317,792	104.4520	6,158,846	5,896,361	5,635,196	0	12,647	0	0	6.254	7.281	JJ	184,379	368,758	07/09/2008	07/01/2038
404119-CA-5	HCA INC			1	2.C FE	8,698,800	90.7060	9,070,557	10,000,000	8,902,206	0	133,131	0	0	3.500	5.489	MS	116,667	350,000	06/13/2022	09/01/2030
404121-AH-8	HCA INC			1	2.C FE	1,916,165	100.5110	1,916,739	1,907,000	1,912,773	0	(2,519)	0	0	5.375	5.241	MS	34,167	102,501	07/27/2022	09/01/2026
40435R-QG-9	HSBC BANK USA NA				1.A FE	8,200,000	99.9930	8,199,444	8,200,000	8,200,000	0	0	0	0	5.840	4.760	JAJO	97,512	336,125	01/20/2023	01/19/2024
41242*-BZ-4	HARDWOOD FUNDING PP			1	1.G FE	1,000,000	91.0240	910,241	1,000,000	1,000,000	0	0	0	0	2.370	2.370	JD	1,580	23,700	05/26/2021	06/07/2028
41242*-CA-8	HARDWOOD FUNDING PP			1	1.G FE	1,000,000	88.3070	883,072	1,000,000	1,000,000	0	0	0	0	2.830	2.830	JD	1,887	42,450	05/26/2021	06/07/2031
42704M-AA-0	HERBALIFE/HLF FINANCING			1	4.A FE	321,475	99.2090	331,359	334,000	323,231	0	1,756	0	0	7.875	10.025	MS	8,768	0	09/13/2023	09/01/2025
431318-AU-8	HILCORP ENERGY			1	3.B FE	231,647	97.1420	224,398	231,000	231,382	0	(110)	0	0	5.750	5.703	FA	5,534	13,283	03/23/2021	02/01/2029
437076-AS-1	HOME DEPOT			1	1.F FE	5,897,280	111.8120	7,826,839	7,000,000	6,218,027	0	34,752	0	0	5.875	7.164	JD	17,135	411,250	12/08/2010	12/16/2036
437076-AV-4	HOME DEPOT			1	1.F FE	3,757,683	111.9020	3,221,666	2,879,000	3,606,581	0	(31,212)	0	0	5.950	3.886	AO	42,825	171,301	11/12/2020	04/01/2041
437076-BW-1	HOME DEPOT		LS	1	1.F FE	2,979,390	98.5670	2,957,016	3,000,000	2,988,826	0	2,013	0	0	3.900	3.984	JD	8,125	117,000	11/27/2018	12/06/2028
44107T-AW-6	HOST HOTELS & RESORTS LP			1	2.C FE	13,167,081	98.1610	11,757,707	11,978,000	12,488,992	0	(270,391)	0	0	4.500	2.232	FA	224,588	539,010	06/17/2021	02/01/2026
44107T-AZ-9	HOST HOTELS & RESORTS LP			1	2.C FE	1,974,040	89.4640	1,789,281	2,000,000	1,981,720	0	2,366	0	0	3.500	3.655	MS	20,611	70,000	08/11/2020	09/15/2030
44409M-AA-4	HUDSON PACIFIC PROPERTIE			1	2.C FE	2,330,650	84.1940	2,104,846	2,500,000	2,419,628	0	18,643	0	0	3.950	4.880	MN	16,458	98,750	09/20/2018	11/01/2027
446150-AS-3	HUNTINGTON BANCSHARES INC			1	2.A FE	993,944	85.5840	827,596	967,000	985,138	0	(2,942)	0	0	2.550	2.210	FA	10,069	24,659	12/01/2020	02/04/2030
44891A-BG-1	HYUNDAI CAPITAL AMERICA		LS	1	2.A FE	4,984,950	93.4790	4,673,961	5,000,000	4,992,924	0	2,139	0	0	3.000	3.048	FA	58,750	150,000	02/05/2020	02/10/2027
44891A-CA-3	HYUNDAI CAPITAL AMERICA			1	2.A FE	9,989,000	87.4000	8,740,015	10,000,000	9,992,420	0	1,517	0	0	2.100	2.117	MS	61,833	210,000	09/14/2021	09/15/2028
450319-AA-6	ITC MIDWEST LLC			1	1.F FE	5,101,080	102.5150	4,100,611	4,000,000	4,749,811	0	(37,903)	0	0	6.150	4.355	JJ	103,183	246,000	06/22/2012	01/31/2038
451102-BZ-9	ICAHN ENTERPRISES/FIN			1	3.C FE	327,600	90.4810	285,017	315,000	322,312	0	(2,340)	0	0	5.250	4.447	MN	2,113	16,538	08/30/2021	05/15/2027
45258L-AA-5	IMOLA MERGER CORP			1	3.C FE	285,774	94.9000	307,476	324,000	287,439	0	1,665	0	0	4.750	7.330	MN	1,967	7,695	09/13/2023	05/15/2029
454889-AM-8	INDIANA MICHIGAN POWER			1	1.G FE	5,946,606	106.6800	5,026,784	4,712,000	5,735,658	0	(59,705)	0	0	6.050	3.901	MS	83,939	285,076	02/01/2021	03/15/2037

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
459200-AS-0	IBM			1	1.G FE	1,676,651	106.8600	1,683,045	1,575,000	1,602,873	0	(5,934)	0	0	6.500	6.000	JJ	47,206	102,375	09/24/2002	01/15/2028
460146-CM-3	INTERNATIONAL PAPER CO			1	2.B FE	3,621,906	99.9950	3,298,827	3,299,000	3,549,464	0	(17,251)	0	0	5.000	4.164	MS	48,569	164,950	06/20/2019	09/15/2035
46188B-AD-4	INVITATION HOMES OP	LS		1	2.B FE	2,100,344	92.1300	1,988,159	2,158,000	2,105,980	0	4,648	0	0	4.150	4.484	AO	18,906	89,557	10/17/2022	04/15/2032
46284V-AN-1	IRON MOUNTAIN INC	LS		1	3.C FE	2,487,968	90.8400	2,252,839	2,480,000	2,485,147	0	(879)	0	0	4.500	4.461	FA	42,160	111,600	08/10/2020	02/15/2031
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	499,550	103.0560	515,278	500,000	499,699	0	15	0	0	6.375	6.382	MS	8,057	31,875	10/04/2006	09/30/2036
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	10,916,620	104.7680	11,524,466	11,000,000	10,931,566	0	1,863	0	0	5.625	5.678	FA	232,031	618,750	08/14/2013	08/16/2043
46647P-AF-3	JPMORGAN CHASE & CO			1	1.F FE	5,073,050	95.4970	4,774,863	5,000,000	5,028,145	0	(7,854)	0	0	3.540	3.374	MN	29,500	177,000	10/02/2017	05/01/2028
46647P-AM-8	JPMORGAN CHASE & CO	LS		1	1.F FE	2,015,719	94.6690	1,760,847	1,860,000	1,945,486	0	(19,941)	0	0	3.509	2.434	JJ	28,645	65,267	11/04/2020	01/23/2029
46647P-BP-0	JPMORGAN CHASE & CO			1	1.G FE	2,095,291	87.9630	1,804,125	2,051,000	2,081,455	0	(4,434)	0	0	2.956	2.718	MN	8,084	60,628	11/04/2020	05/13/2031
46655F-AA-5	JMA-RM LLC				1.B FE	840,000	100.0000	840,000	840,000	840,000	0	0	0	0	5.450	5.450	MON	3,878	42,138	03/29/2022	03/01/2072
478165-AH-6	JOHNSON (S.C.) & SON INC			1	2.A FE	7,519,276	92.7100	6,835,542	7,373,000	7,497,624	0	(3,145)	0	0	4.750	4.629	AO	73,935	350,218	11/05/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS			1	2.B FE	1,117,380	107.0240	1,070,241	1,000,000	1,086,393	0	(5,113)	0	0	6.000	5.034	JJ	27,667	60,000	12/28/2016	01/15/2036
482480-AG-5	KLA CORPORATION			1	1.F FE	1,990,440	99.5360	1,990,714	2,000,000	1,994,524	0	924	0	0	4.100	4.159	MS	24,144	82,000	03/13/2019	03/15/2029
483007-AL-4	KAISER ALUMINUM CORP	LS		1	3.C FE	12,567,250	86.2210	10,806,106	12,533,000	12,557,423	0	(3,916)	0	0	4.500	4.466	JD	46,999	563,985	05/12/2021	06/01/2031
485134-BH-2	EVERGY METRO			1	1.F FE	994,013	105.3670	1,053,674	1,000,000	996,334	0	206	0	0	6.050	6.094	MN	7,731	60,500	05/23/2006	11/15/2035
487836-AT-5	KELLOGG CO			1	2.B FE	1,184,420	114.5290	1,145,289	1,000,000	1,084,527	0	(9,072)	0	0	7.450	5.995	AO	18,625	74,500	01/18/2007	04/01/2031
49337W-AJ-9	KEYSPAN CORP			1	2.B FE	876,770	101.5920	1,015,922	1,000,000	921,902	0	4,502	0	0	5.803	6.808	AO	14,508	58,030	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST			1	2.A FE	1,000,000	97.1880	971,883	1,000,000	1,000,000	0	0	0	0	5.819	5.819	AO	14,548	58,190	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	2,498,801	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	969,400	85.0740	1,114,475	1,310,000	998,002	0	28,602	0	0	3.050	8.055	FA	15,094	19,978	04/03/2023	02/15/2030
49456B-AG-6	KINDER MORGAN	LS		1	2.B FE	2,424,840	99.5550	1,991,104	2,000,000	2,349,017	0	(27,655)	0	0	5.300	3.357	JD	8,833	106,000	03/01/2021	12/01/2034
49456B-AJ-0	KINDER MORGAN			1	2.B FE	1,995,680	89.4980	1,789,956	2,000,000	1,996,299	0	89	0	0	5.050	5.064	FA	38,156	101,000	02/23/2015	02/15/2046
49456B-AQ-4	KINDER MORGAN			1	2.B FE	2,992,770	91.7150	2,751,448	3,000,000	2,993,457	0	133	0	0	5.200	5.216	MS	52,000	156,000	02/22/2018	03/01/2048
50075N-AZ-7	KRAFT FOODS INC				2.A FE	2,475,900	108.7180	2,717,944	2,500,000	2,481,794	0	622	0	0	6.500	6.574	FA	64,097	162,500	02/04/2010	02/09/2040
50077L-AB-2	KRAFT HEINZ FOODS CO			1	2.B FE	3,987,423	87.5260	3,501,030	4,000,000	3,989,451	0	272	0	0	4.375	4.394	JD	14,583	175,000	08/19/2016	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO			1	2.B FE	4,954,169	100.6730	5,033,634	5,000,000	4,967,301	0	2,041	0	0	5.000	5.076	JJ	115,278	250,000	08/19/2016	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO			1	2.B FE	10,523,897	98.0180	9,801,819	10,000,000	10,447,921	0	(12,029)	0	0	5.200	4.860	JJ	239,778	520,000	08/19/2016	07/15/2045
501044-BV-2	KROGER CO			1	2.A FE	2,190,615	114.1620	2,283,248	2,000,000	2,078,179	0	(10,767)	0	0	8.000	7.153	MS	47,111	160,000	06/21/2006	09/15/2029
501044-BZ-3	KROGER CO			1	2.A FE	2,296,080	114.7970	2,295,945	2,000,000	2,134,479	0	(14,230)	0	0	7.500	6.329	AO	37,500	150,000	05/10/2005	04/01/2031
501044-CR-0	KROGER CO			1	2.A FE	1,626,649	93.8080	1,299,248	1,385,000	1,597,944	0	(8,378)	0	0	5.000	3.811	AO	14,619	69,250	11/12/2020	04/15/2042
501044-DL-2	KROGER CO			1	2.A FE	5,963,860	99.4030	5,964,163	6,000,000	5,979,766	0	3,496	0	0	4.500	4.576	JJ	124,500	270,000	01/07/2019	01/15/2029
51808B-AE-2	LASMO (USA) INC			1	2.B FE	2,207,780	107.5060	2,150,129	2,000,000	2,063,619	0	(14,079)	0	0	7.300	6.360	MN	18,656	146,000	06/11/2008	11/15/2027
521865-BB-0	LEAR CORP			1	2.B FE	4,988,700	89.5020	4,475,105	5,000,000	4,992,882	0	973	0	0	3.500	3.525	MN	15,069	175,000	02/20/2020	05/30/2030
526057-BV-5	LENNAR CORPORATION			1	2.B FE	6,095,000	99.4170	6,059,495	6,095,000	6,095,000	0	0	0	0	4.750	4.750	MN	24,930	289,513	04/21/2015	05/30/2025
53154*-AL-7	LIBERTY UTILITY PP			1	2.A FE	6,000,000	99.0950	5,945,687	6,000,000	6,000,000	0	0	0	0	3.690	3.690	AO	37,515	227,400	03/06/2017	04/30/2024
532457-BS-6	ELI LILLY			1	1.E FE	2,497,500	87.3670	2,184,170	2,500,000	2,497,996	0	95	0	0	3.875	3.882	MS	28,524	96,875	02/20/2019	03/15/2039
548661-CX-3	LOWES COMPANIES			1	2.A FE	2,560,218	93.1810	2,525,202	2,710,000	2,579,708	0	4,253	0	0	4.650	5.056	AO	26,603	126,015	12/27/2018	04/15/2042
548661-DU-8	LOWES COMPANIES			1	2.A FE	7,047,743	99.5120	6,932,014	6,966,000	7,021,067	0	(9,075)	0	0	4.500	4.340	AO	66,177	313,470	11/04/2020	04/15/2030
55336V-AM-2	MPLX LP			1	2.B FE	4,793,190	89.0390	4,451,934	5,000,000	4,829,426	0	8,049	0	0	4.500	4.832	AO	47,500	225,000	03/21/2019	04/15/2038
55336V-AN-0	MPLX LP			1	2.B FE	1,986,960	86.3940	1,727,874	2,000,000	1,988,539	0	247	0	0	4.700	4.740	AO	19,844	94,000	02/05/2018	04/15/2048
55336V-AP-5	MPLX LP			1	2.B FE	3,971,560	85.1130	3,404,524	4,000,000	3,973,676	0	290	0	0	4.900	4.940	AO	41,378	196,000	02/05/2018	04/15/2058
55336V-AR-1	MPLX LP			1	2.B FE	1,991,020	96.5130	1,930,270	2,000,000	1,995,862	0	886	0	0	4.000	4.054	MS	23,556	80,000	02/05/2018	03/15/2028
55336V-BT-6	MPLX LP	LS		1	2.B FE	1,229,561	89.2930	1,306,362	1,463,000	1,233,385	0	3,008	0	0	4.950	6.126	MS	21,524	72,419	09/20/2022	03/14/2052
55903V-BC-6	MAGALLANES INC	LS		1	2.C FE	5,250,000	91.4870	4,803,046	5,250,000	5,250,000	0	0	0	0	4.279	4.279	MS	66,146	112,324	04/28/2023	03/15/2032

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
55903V-BE-2	MAGALLANES INC			1	2.C FE	2,696,570	86.0440	2,508,181	2,915,000	2,698,372	0	1,803	0	0	5.141	5.652	MS	44,125	74,930	04/28/2023	03/15/2052
559080-AK-2	MAGELLAN MIDSTREAM PRTNS			1	2.B FE	6,991,250	99.7810	6,984,662	7,000,000	6,997,729	0	969	0	0	5.000	5.016	MS	116,667	350,000	02/22/2016	03/01/2026
56585A-AH-5	MARATHON PETROLEUM CORP			1	2.B FE	2,961,800	89.5550	2,686,652	3,000,000	2,968,549	0	869	0	0	4.750	4.831	MS	41,958	142,500	09/04/2014	09/15/2044
571676-AC-9	MARS INC			1	1.E FE	4,981,600	90.9800	4,549,017	5,000,000	4,986,404	0	1,077	0	0	3.600	3.632	AO	45,000	180,000	03/26/2019	04/01/2034
571903-BL-6	MARRIOTT INTERNATIONAL-CL A	LS		1	2.B FE	6,911,240	100.6430	7,045,015	7,000,000	6,921,193	0	9,953	0	0	4.900	5.146	AO	72,411	188,650	03/23/2023	04/15/2029
573284-AJ-5	MARTIN MARIETTA MATERIALS			1	2.B FE	1,746,483	105.5330	1,630,492	1,545,000	1,697,432	0	(7,760)	0	0	6.250	5.214	MN	16,094	96,563	01/12/2017	05/01/2037
573874-AJ-3	MARVELL TECHNOLOGY INC			1	2.C FE	1,856,321	87.3880	2,016,041	2,307,000	1,893,196	0	36,875	0	0	2.950	6.028	AO	14,367	68,057	03/01/2023	04/15/2031
57636Q-AU-8	MASTERCARD INC			1	1.E FE	2,238,458	84.4810	1,900,827	2,250,000	2,240,711	0	1,075	0	0	2.000	2.057	MN	5,375	45,000	11/15/2021	11/18/2031
577081-AW-2	MATTEL INC			1	3.A FE	1,679,707	89.5550	1,747,219	1,951,000	1,681,966	0	2,259	0	0	5.450	6.794	MN	17,722	42,864	12/20/2023	11/01/2041
577081-BD-3	MATTEL INC	LS		1	3.A FE	91,267	99.9160	91,923	92,000	91,600	0	87	0	0	5.875	6.000	JD	240	5,405	11/18/2019	12/15/2027
578454-AD-2	MAYO CLINIC	LS		1	1.C FE	5,000,000	89.0680	4,453,376	5,000,000	5,000,000	0	0	0	0	4.128	4.128	MN	26,373	206,400	03/10/2016	11/15/2052
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	1,204,670	113.3430	1,133,432	1,000,000	1,166,792	0	(8,471)	0	0	6.300	4.648	AO	13,300	63,000	02/07/2019	10/15/2037
58013M-FP-4	MCDONALD'S CORP	LS		1	2.A FE	9,548,865	97.2030	9,234,313	9,500,000	9,523,925	0	(6,822)	0	0	3.500	3.420	JJ	166,250	332,500	03/25/2020	07/01/2027
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
585055-BU-9	MEDTRONIC INC			1	1.G FE	1,994,640	97.3960	1,947,914	2,000,000	1,995,537	0	122	0	0	4.625	4.642	MS	27,236	92,500	09/02/2015	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	2,000,000	76.1180	1,522,366	2,000,000	2,000,000	0	0	0	0	3.626	3.626	FA	27,396	72,520	01/09/2020	08/15/2049
58769J-AH-0	MERCEDES-BENZ FIN NA			1	1.F FE	6,200,000	100.0840	6,205,187	6,200,000	6,200,000	0	0	0	0	5.950	5.870	FMAN	61,971	91,596	07/31/2023	08/01/2025
588056-AW-1	MERCER INTL INC	LS		1	4.B FE	2,381,580	96.1360	2,330,332	2,424,000	2,406,358	0	7,922	0	0	5.500	5.884	JJ	61,475	133,320	09/08/2020	01/15/2026
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	5,169,450	92.0090	4,600,471	5,000,000	5,145,488	0	(4,930)	0	0	4.150	3.934	MN	24,785	207,500	08/29/2018	05/18/2043
58933Y-AV-7	MERCK & CO INC			1	1.E FE	4,947,900	90.9800	4,548,985	5,000,000	4,956,986	0	2,030	0	0	3.900	3.976	MS	61,750	195,000	03/05/2019	03/07/2039
58942H-AB-7	MERCY HEALTHCARE SYSTEM			1	1.F FE	4,000,000	94.9230	3,796,910	4,000,000	4,000,000	0	0	0	0	3.555	3.555	FA	59,250	142,200	12/12/2017	08/01/2027
59001A-BD-3	MERITAGE CORPORATION			1	2.C FE	482,400	91.9270	529,502	576,000	484,916	0	2,516	0	0	3.875	7.558	AO	4,712	0	10/25/2023	04/15/2029
594918-CC-6	MICROSOFT CORP	LS		1	1.A FE	1,922,852	68.4060	2,131,519	3,116,000	1,928,364	0	5,512	0	0	2.525	5.193	JD	6,557	39,340	09/27/2023	06/01/2050
595017-BC-7	MICROCHIP TECHNOLOGY INC			1	2.B FE	2,151,393	96.8340	2,081,923	2,150,000	2,150,424	0	(631)	0	0	0.983	0.953	MS	7,045	21,135	06/15/2022	09/01/2024
595112-BP-7	MICRON TECHNOLOGY INC			1	2.C FE	4,999,750	98.0880	4,904,406	5,000,000	4,999,991	0	3	0	0	4.185	4.185	FA	79,050	209,250	07/10/2019	02/15/2027
595112-BS-1	MICRON TECHNOLOGY INC			1	2.C FE	1,401,809	83.9380	1,515,928	1,806,000	1,444,488	0	33,184	0	0	2.703	5.777	AO	10,306	48,816	12/14/2022	04/15/2032
595112-BV-4	MICRON TECHNOLOGY INC			1	2.C FE	753,684	108.0720	811,621	751,000	753,326	0	(322)	0	0	6.750	6.684	MN	8,449	50,833	12/14/2022	11/01/2029
59565J-AA-9	MIDAS OPCO HOLDINGS LLC			1	4.B FE	300,989	92.2120	276,635	300,000	300,561	0	(199)	0	0	5.625	5.572	FA	6,375	16,875	01/21/2022	08/15/2029
59833C-AC-6	MIDWEST CONNECTOR CAPIT			1	2.B FE	2,712,141	96.1840	2,804,721	2,916,000	2,728,397	0	16,256	0	0	4.625	6.074	AO	33,716	76,521	09/18/2023	04/01/2029
604059-AE-5	MMM CORP			1	1.G FE	4,439,610	105.6100	4,752,448	4,500,000	4,482,825	0	3,530	0	0	6.375	6.482	FA	108,375	286,875	06/05/2002	02/15/2028
617446-7Y-9	MORGAN STANLEY				2.A FE	1,996,480	98.2010	1,964,015	2,000,000	1,999,047	0	328	0	0	4.350	4.369	MS	27,308	87,000	09/03/2014	09/08/2026
617446-8L-6	MORGAN STANLEY	LS		1	1.E FE	7,000,000	87.5970	6,131,787	7,000,000	7,000,000	0	0	0	0	2.699	2.699	JJ	83,444	188,930	01/16/2020	01/22/2031
61747Y-EF-8	MORGAN STANLEY			2	2.A FE	15,000,000	79.3770	11,906,569	15,000,000	15,000,000	0	0	0	0	2.484	2.484	MS	108,675	372,600	09/13/2021	09/16/2036
61747Y-ES-0	MORGAN STANLEY			2	2.A FE	1,914,782	97.2250	1,956,176	2,012,000	1,919,876	0	4,191	0	0	5.297	5.780	AO	21,019	106,576	12/14/2022	04/20/2037
61761J-ZN-2	MORGAN STANLEY				2.A FE	2,192,948	97.0580	1,946,021	2,005,000	2,098,370	0	(26,825)	0	0	3.950	2.474	AO	14,960	79,198	11/12/2020	04/23/2027
61772B-AC-7	MORGAN STANLEY			1	1.E FE	5,000,000	77.2220	3,861,087	5,000,000	5,000,000	0	0	0	0	3.217	3.217	AO	30,830	160,850	04/19/2021	04/22/2042
62482B-AA-0	MOZART DEBT MERGER SUB			1	4.A FE	339,698	90.4500	321,099	355,000	343,284	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	2,954,698	111.2100	2,643,466	2,377,000	2,882,947	0	(23,958)	0	0	7.768	5.541	JD	8,206	184,645	12/14/2022	12/15/2037
636180-BM-2	NATIONAL FUEL GAS CO			1	2.C FE	4,984,300	99.5060	4,975,324	5,000,000	4,997,077	0	1,779	0	0	5.200	5.240	JJ	119,889	260,000	06/22/2015	07/15/2025
63730*-AB-1	NAT RAIL SR ON SEC PP			1	1.C FE	6,977,538	96.0520	6,702,079	6,977,538	6,977,538	0	0	0	0	3.600	3.600	MN	32,097	251,191	12/02/2016	11/15/2033
63730*-AC-9	NAT RAIL SR ON SEC PP			1	1.E FE	4,810,963	96.7260	4,653,460	4,810,963	4,810,963	0	0	0	0	3.810	3.810	MN	23,421	183,298	12/02/2016	11/15/2031
637432-CT-0	NATIONAL RURAL UTILITY			1	1.F FE	1,498,335	119.7530	1,796,296	1,500,000	1,499,110	0	75	0	0	8.000	8.010	MS	40,000	120,000	02/28/2002	03/01/2032
637432-NK-7	NATIONAL RURAL UTILITY			1	2.A FE	10,862,500	95.7010	9,570,112	10,000,000	10,405,662	0	(166,657)	0	0	5.250	4.663	AO	103,542	525,000	03/01/2021	04/20/2046
64110L-AT-3	NETFLIX INC	LS		1	2.B FE	3,000,000	105.6360	3,169,090	3,000,000	3,000,000	0	0	0	0	5.875	5.875	MN	22,521	176,250	04/26/2019	11/15/2028
644188-BF-0	NEW ENGLAND POWER CO			1	1.G FE	4,966,300	78.8920	3,944,620	5,000,000	4,970,412	0	744	0	0	3.800	3.838	JD	13,722	190,000	11/30/2017	12/05/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64952W-EZ-2	NEW YORK LIFE GLOBAL				1.A FE	1,695,891	98.5200	1,673,847	1,699,000	1,696,118	0	227	0	0	4.550	4.573	JJ	32,854	38,223	01/24/2023	01/28/2033
64953B-BC-1	NEW YORK LIFE GLOBAL				1.A FE	4,000,000	100.2320	4,009,280	4,000,000	4,000,000	0	0	0	0	6.080	5.750	MJSD	12,743	116,426	06/15/2023	06/13/2025
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	1,169,410	109.8080	1,098,082	1,000,000	1,042,495	0	(10,972)	0	0	7.800	6.379	MN	9,967	78,000	07/21/2004	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP			1	2.A FE	1,833,452	103.4150	1,597,756	1,545,000	1,663,081	0	(19,293)	0	0	5.640	4.044	MN	10,650	87,138	05/10/2013	05/17/2029
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	1,851,946	96.6630	1,393,886	1,442,000	1,800,017	0	(15,092)	0	0	4.837	3.018	AO	17,437	69,750	11/12/2020	10/01/2041
655844-BZ-0	NORFOLK SOUTHERN CORP			1	2.A FE	4,988,900	97.3890	4,869,474	5,000,000	4,994,386	0	1,101	0	0	3.800	3.827	FA	79,167	190,000	07/30/2018	08/01/2028
665228-D#-6	NORTHERN IL GAS PP			1	1.D	3,000,000	84.2150	2,526,441	3,000,000	3,000,000	0	0	0	0	3.620	3.620	FA	42,535	108,600	07/31/2017	08/10/2037
665789-AW-3	NORTHERN STATES PWR			1	1.F FE	992,350	106.2460	1,062,457	1,000,000	994,540	0	219	0	0	6.375	6.433	MS	21,250	63,750	09/03/2008	09/01/2038
665859-AX-2	NORTHERN TRUST CORP	LS		2	1.F FE	1,766,724	107.3830	1,903,907	1,773,000	1,767,274	0	475	0	0	6.125	6.173	MN	17,798	108,596	10/26/2022	11/02/2032
668138-AA-8	NORTHWESTERN MUTUAL LIFE			1	1.C FE	2,292,866	80.6830	1,792,771	2,222,000	2,282,242	0	(2,381)	0	0	3.850	3.648	MS	21,624	85,547	06/03/2022	09/30/2047
67021C-AP-2	NSTAR ELECTRIC			1	1.F FE	2,983,560	95.5850	2,867,559	3,000,000	2,988,999	0	1,520	0	0	3.950	4.017	AO	29,625	118,500	03/23/2020	04/01/2030
670346-AP-0	NUCOR CORP			1	1.G FE	4,976,250	97.6650	4,883,241	5,000,000	4,988,574	0	2,370	0	0	3.950	4.008	MN	32,917	197,500	04/25/2018	05/01/2028
67059T-AH-8	NUSTAR LOGISTICS	LS		1	3.C FE	15,859,479	100.2290	14,752,734	14,719,000	15,600,211	0	(117,614)	0	0	6.375	5.281	AO	234,584	938,336	11/02/2021	10/01/2030
674599-DF-9	OCCIDENTAL PETROLEUM CORP			1	2.C FE	8,277,484	106.0680	7,665,569	7,227,000	8,091,034	0	(47,203)	0	0	6.450	5.155	MS	137,253	466,142	09/18/2019	09/15/2036
674599-DH-5	OCCIDENTAL PETROLEUM CORP			1	2.C FE	1,253,619	116.6180	1,299,127	1,114,000	1,251,931	0	(1,688)	0	0	7.950	6.655	JD	3,936	44,282	11/09/2023	06/15/2039
674599-DL-6	OCCIDENTAL PETROLEUM CORP	LS		1	2.C FE	3,687,987	108.0780	3,242,347	3,000,000	3,625,894	0	(15,677)	0	0	6.600	5.025	MS	58,300	198,000	09/18/2019	03/15/2046
675553-AA-9	OCHSNER CLINIC FND	LS		1	1.G FE	7,128,300	101.8870	5,094,334	5,000,000	6,947,615	0	(63,989)	0	0	5.897	3.328	MN	37,675	294,850	01/28/2021	05/15/2045
677415-CT-6	OHIO POWER COMPANY			1	1.G FE	4,992,150	80.8880	4,044,383	5,000,000	4,994,359	0	750	0	0	1.625	1.642	JJ	37,465	81,250	01/05/2021	01/15/2031
677415-CU-3	OHIO POWER COMPANY			1	1.G FE	1,980,942	67.9150	1,385,459	2,040,000	1,983,739	0	1,275	0	0	2.900	3.048	AO	14,790	59,160	10/22/2021	10/01/2051
679574-AG-8	OLD DOMINION ELECTRIC			1	1.E FE	416,667	99.1650	413,189	416,667	416,667	0	0	0	0	6.210	6.210	JD	2,156	25,875	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			1	1.E FE	198,156	98.4470	205,085	208,320	204,514	0	563	0	0	5.676	6.384	JD	985	11,824	03/04/2009	12/01/2028
680223-AJ-3	OLD REPUBLIC INTL CORP			1	2.B FE	7,422,339	99.1580	6,833,986	6,892,000	6,942,888	0	(73,824)	0	0	4.875	3.755	AO	83,996	335,985	09/19/2016	10/01/2024
680223-AL-8	OLD REPUBLIC INTL CORP			1	2.B FE	3,545,300	73.3740	3,668,712	5,000,000	3,556,278	0	10,978	0	0	3.850	6.011	JD	10,694	96,250	06/16/2023	06/11/2051
680657-AA-1	OLGA TENEDIOS IRR TRUST				1.B FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	5.450	5.286	MON	13,848	92,618	05/04/2023	05/01/2073
68233J-BD-5	ONCOR ELECTRIC DELIVERY			1	1.F FE	2,496,492	80.7170	2,017,925	2,500,000	2,496,837	0	81	0	0	3.800	3.808	MS	24,014	95,000	05/23/2018	09/30/2047
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	1,025,340	110.2910	1,102,908	1,000,000	1,017,597	0	(761)	0	0	6.850	6.653	AO	14,461	68,500	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1	2.B FE	1,986,120	104.3940	2,087,882	2,000,000	1,989,332	0	345	0	0	6.125	6.176	FA	51,042	122,500	01/24/2011	02/01/2041
682695-AA-9	ONEMAIN FINANCE CORP			1	3.B FE	287,138	105.7620	301,422	285,000	286,753	0	(384)	0	0	9.000	8.812	JJ	13,466	0	09/13/2023	01/15/2029
68389X-AE-5	ORACLE CORP			1	2.B FE	6,186,285	110.6250	5,298,928	4,790,000	5,930,112	0	(56,961)	0	0	6.500	4.259	AO	65,729	311,350	02/13/2019	04/15/2038
68389X-AV-7	ORACLE CORP			1	2.B FE	456,143	93.3780	523,851	561,000	463,945	0	6,228	0	0	4.300	6.608	JJ	11,592	24,123	09/27/2022	07/08/2034
68389X-BW-4	ORACLE CORP			1	2.B FE	638,535	79.9720	563,006	704,000	643,253	0	2,529	0	0	3.600	4.346	AO	6,336	25,344	02/09/2022	04/01/2040
68902V-AL-1	OTIS WORLDWIDE CORP	LS		1	2.B FE	6,999,020	80.1530	5,610,713	7,000,000	6,999,096	0	43	0	0	3.112	3.113	FA	82,295	217,840	09/08/2020	02/15/2040
690742-AK-7	OWENS CORNING			1	2.B FE	4,513,400	93.9720	4,698,586	5,000,000	4,571,545	0	54,430	0	0	3.875	5.477	JD	16,146	193,750	12/02/2022	06/01/2030
69349A-AA-0	PNC CAPITAL TRUST C				2.B FE	6,713,050	92.9250	6,684,994	7,194,000	6,897,485	0	50,927	0	0	6.209	1.329	MJSD	38,462	422,599	01/17/2023	06/01/2028
69354N-AC-0	PRA GROUP INC			1	3.B FE	264,128	99.4000	271,363	273,000	265,762	0	1,635	0	0	7.375	9.108	MS	6,730	10,067	08/08/2023	09/01/2025
694308-JG-3	PACIFIC GAS & EL			1	2.C FE	556,341	82.5970	504,669	611,000	565,646	0	5,318	0	0	2.500	3.672	FA	6,365	15,275	12/14/2022	02/01/2031
694308-JJ-7	PACIFIC GAS & EL			1	2.C FE	2,115,957	69.2890	1,491,102	2,152,000	2,118,362	0	732	0	0	3.500	3.591	FA	31,383	75,320	11/04/2020	08/01/2050
694308-JM-0	PACIFIC GAS & EL			1	2.C FE	4,471,000	95.2690	3,810,778	4,000,000	4,314,339	0	(46,970)	0	0	4.550	3.163	JJ	91,000	182,000	07/13/2020	07/01/2030
694308-JN-8	PACIFIC GAS & EL			1	2.C FE	4,643,040	85.7570	3,430,272	4,000,000	4,600,419	0	(12,921)	0	0	4.950	4.022	JJ	99,000	198,000	07/13/2020	07/01/2050
694308-KC-0	PACIFIC GAS & EL			1	2.C FE	3,603,902	92.5060	3,344,104	3,615,000	3,605,674	0	929	0	0	4.400	4.438	MS	53,020	159,060	02/16/2022	03/01/2032
6944PL-2T-5	PACIFIC LIFE GF II				1.D FE	4,000,000	100.0450	4,001,816	4,000,000	4,000,000	0	0	0	0	6.240	5.953	MJSD	9,650	126,324	06/08/2023	06/16/2025
695114-CD-8	PACIFICORP			1	1.F FE	5,862,185	102.6780	4,847,436	4,721,000	5,601,981	0	(50,965)	0	0	5.750	3.911	AO	67,864	271,458	11/12/2020	04/01/2037
70432*-AA-9	PAYCHEX INC PP			1	1.G	3,000,000	98.5430	2,956,300	3,000,000	3,000,000	0	0	0	0	4.070	4.070	MS	36,630	122,100	01/03/2019	03/13/2026
70932M-AD-9	PENNYMAC FIN SVCS INC			1	3.C FE	187,879	103.1330	194,921	189,000	187,886	0	7	0	0	7.875	8.001	JD	827	0	12/06/2023	12/15/2029
713448-EG-9	PEPSICO INC			1	1.E FE	1,251,813	112.2450	1,122,452	1,000,000	1,140,581	0	(24,074)	0	0	7.000	3.964	MS	23,333	70,000	01/04/2019	03/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
717081-EK-5	PFIZER INC	LS		1	1.F FE	4,988,100	90.4530	4,522,659	5,000,000	4,989,328	0	242	0	0	4.200	4.214	MS	61,833	210,000	09/04/2018	09/15/2048
718172-DB-2	PHILIP MORRIS INTERNAT-W/I			1	1.F FE	3,160,864	102.6200	3,159,683	3,079,000	3,156,330	0	(4,534)	0	0	5.375	5.028	FA	62,521	82,748	05/03/2023	02/15/2033
71845J-AA-6	PHILLIPS EDISON GROCERY			1	2.C FE	2,685,170	81.6440	2,767,739	3,390,000	2,770,578	0	60,557	0	0	2.625	5.493	MN	11,371	88,988	10/06/2022	11/15/2031
71951Q-AA-0	PHYSICIANS REALTY LP			1	2.B FE	4,983,850	97.3510	4,867,560	5,000,000	4,994,083	0	1,686	0	0	4.300	4.340	MS	63,306	215,000	03/02/2017	03/15/2027
71951Q-AB-8	PHYSICIANS REALTY LP			1	2.B FE	5,986,740	95.0970	5,705,844	6,000,000	5,994,225	0	1,294	0	0	3.950	3.976	JJ	109,283	237,000	11/28/2017	01/15/2028
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	2.B FE	2,022,541	107.2090	2,144,174	2,000,000	2,014,919	0	(720)	0	0	6.650	6.563	JJ	61,328	133,000	07/19/2007	01/15/2037
731020-AA-4	POLAR TANKERS INC			1	1.F FE	574,507	103.3420	589,281	570,221	578,206	0	(528)	0	0	5.951	5.708	MN	4,807	33,934	09/08/2022	05/10/2037
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1.F FE	3,933,360	114.5400	4,581,587	4,000,000	3,953,569	0	1,977	0	0	6.500	6.629	MN	33,222	260,000	03/24/2008	11/15/2037
74052B-AA-5	PREMIER HEALTH PARTNERS			1	2.A FE	6,500,000	91.0520	5,918,407	6,500,000	6,500,000	0	0	0	0	2.911	2.911	MN	24,177	189,215	08/24/2016	11/15/2026
741503-BC-9	PRICELINE GROUP INC.			1	1.G FE	1,032,344	96.5290	1,071,467	1,110,000	1,070,920	0	8,272	0	0	3.550	4.478	MS	11,603	39,405	11/28/2018	03/15/2028
74340*-AL-8	PLD FUND PP PP			1	1.G PL	10,000,000	94.6600	9,466,035	10,000,000	10,000,000	0	0	0	0	2.850	2.850	JJ	137,750	285,000	12/30/2019	01/01/2027
74340X-BH-3	PROLOGIS TRUST			1	1.G FE	993,200	96.6680	966,679	1,000,000	996,512	0	662	0	0	3.875	3.957	MS	11,410	38,750	06/11/2018	09/15/2028
743756-AE-8	PROV ST JOSEPH HLTH OBL	LS		1	1.F FE	9,000,000	77.3740	6,963,622	9,000,000	9,000,000	0	0	0	0	3.930	3.930	AO	88,425	353,700	01/30/2018	10/01/2048
744448-CN-9	PUBLIC SERVICE COLORADO			1	1.E FE	4,736,650	79.6320	3,981,599	5,000,000	4,766,650	0	5,825	0	0	3.800	4.112	JD	8,444	190,000	05/15/2018	06/15/2047
745332-BW-5	PUGET SOUND ENERGY INC			1	1.F FE	1,066,350	106.2950	1,062,953	1,000,000	1,042,893	0	(2,226)	0	0	6.724	6.224	JD	2,988	67,240	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1	1.F FE	999,950	102.2980	1,022,983	1,000,000	999,998	0	0	0	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
745867-AT-8	PULTE HOMES INC			1	2.B FE	20,126,550	105.1730	15,775,977	15,000,000	19,355,510	0	(327,058)	0	0	6.000	2.923	FA	340,000	900,000	08/03/2021	02/15/2035
745867-AW-1	PULTE HOMES INC			1	2.B FE	5,000,000	101.3270	5,066,362	5,000,000	5,000,000	0	0	0	0	5.500	5.500	MS	91,667	275,000	02/25/2016	03/01/2026
747262-AY-9	QVC INC	LS		1	4.B FE	3,815,200	79.0990	2,997,068	3,789,000	3,801,673	0	(3,699)	0	0	4.750	4.634	FA	67,992	179,978	01/30/2020	02/15/2027
747262-AZ-6	QVC INC			1	4.B FE	1,703,483	72.2310	1,231,532	1,705,000	1,703,997	0	189	0	0	4.375	4.389	MS	24,865	74,594	03/23/2021	09/01/2028
749571-AG-0	RHP HOTEL PPTY/RHP FINAN			1	4.A FE	323,419	93.2910	297,600	319,000	321,655	0	(780)	0	0	4.500	4.281	FA	5,423	14,355	09/08/2021	02/15/2029
749868-AQ-4	RREEF AMERICA II PP			1	1.G	5,000,000	97.0140	4,850,696	5,000,000	5,000,000	0	0	0	0	3.210	3.210	JJ	78,467	160,500	06/26/2015	07/01/2025
75524K-PG-3	CITIZENS BANK NA/RI			2	2.A FE	1,870,000	94.9990	1,776,490	1,870,000	1,870,000	0	0	0	0	4.575	4.575	FA	33,746	85,553	08/04/2022	08/09/2028
756109-AU-8	REALTY INCOME CORP			1	1.G FE	1,895,782	96.0230	1,824,434	1,900,000	1,898,163	0	415	0	0	3.650	3.676	JJ	31,978	69,350	11/29/2017	01/15/2028
756109-AV-6	REALTY INCOME CORP			1	1.G FE	995,000	98.3160	983,163	1,000,000	998,981	0	757	0	0	3.875	3.957	AO	8,181	38,750	03/27/2018	04/15/2025
756109-BE-3	REALTY INCOME CORP			1	1.G FE	2,489,872	99.3810	2,484,534	2,500,000	2,495,115	0	2,495	0	0	4.625	4.738	MN	19,271	115,625	11/09/2021	11/01/2025
756109-BG-8	REALTY INCOME CORP			1	1.G FE	3,922,435	97.2940	3,945,257	4,055,000	3,967,894	0	21,632	0	0	3.950	4.601	FA	60,510	160,173	11/09/2021	08/15/2027
758750-AE-3	REGAL BELOIT			1	2.C FE	4,995,750	102.9400	5,146,987	5,000,000	4,996,489	0	739	0	0	6.300	6.314	FA	119,000	175,875	01/09/2023	02/15/2030
76131V-AA-1	RETAIL PROPERTIES OF AME - A			1	2.C FE	4,767,160	97.5040	4,875,205	5,000,000	4,958,976	0	32,364	0	0	4.000	4.709	MS	58,889	200,000	03/30/2017	03/15/2025
761713-BG-0	REYNOLDS AMERICAN INC			1	2.B FE	3,090,607	98.8490	3,064,330	3,100,000	3,098,370	0	1,067	0	0	4.450	4.488	JD	7,281	137,950	06/09/2015	06/12/2025
771196-AU-6	ROCHE HLDGS INC	LS		1	1.C FE	2,918,340	124.0290	3,720,883	3,000,000	2,938,969	0	2,163	0	0	7.000	7.223	MS	70,000	210,000	02/18/2009	03/01/2039
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	3.A FE	4,190,000	98.3250	3,932,983	4,000,000	4,159,550	0	(5,403)	0	0	6.875	6.475	AO	58,056	275,000	04/06/2017	04/15/2040
77340R-AR-8	ROCKIES EXPRESS PIPELINE	LS		1	3.A FE	1,996,520	95.7450	1,914,892	2,000,000	1,998,184	0	278	0	0	4.950	4.969	JJ	45,650	99,000	04/03/2019	07/15/2029
776743-AG-1	ROPER TECHNOLOGIES INC			1	2.A FE	5,729,218	91.6050	5,198,584	5,675,000	5,709,766	0	(6,028)	0	0	2.950	2.828	MS	49,294	167,413	11/04/2020	09/15/2029
780082-AD-5	ROYAL BANK OF CANADA				1.G FE	9,978,600	99.1850	9,918,544	10,000,000	9,994,720	0	2,373	0	0	4.650	4.677	JJ	198,917	465,000	01/22/2016	01/27/2026
78016E-ZV-2	ROYAL BANK OF CANADA				1.E FE	4,393,312	99.8540	4,393,587	4,400,000	4,397,343	0	4,031	0	0	5.710	4.775	JAJO	43,962	179,706	02/03/2023	07/29/2024
78016H-ZS-2	ROYAL BANK OF CANADA	LS		1	1.E FE	1,977,090	101.9980	2,017,517	1,978,000	1,977,193	0	103	0	0	5.200	5.210	FA	45,999	0	07/13/2023	08/01/2028
78466C-AC-0	SS&C TECHNOLOGIES INC			1	4.B FE	1,050,000	98.7130	1,036,488	1,050,000	1,050,000	0	0	0	0	5.500	5.500	MS	14,598	57,750	03/14/2019	09/30/2027
78516F-AB-5	SABAL TRAIL TRANS			1	2.A FE	4,968,450	93.8130	4,690,640	5,000,000	4,974,702	0	1,211	0	0	4.682	4.731	MN	39,017	234,100	05/15/2018	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
78572X-AG-6	SABRA HEALTH/CAPTL CORP			1	2.C FE	613,511	90.6060	537,294	593,000	607,320	0	(2,308)	0	0	3.900	3.430	AO	4,882	23,127	03/23/2021	10/15/2029
797440-BM-5	SAN DIEGO GAS & EL			1	1.F FE	6,510,740	91.9310	5,915,754	6,435,000	6,498,951	0	(2,562)	0	0	4.500	4.415	FA	109,395	289,575	10/19/2018	08/15/2040
808513-BJ-3	SCHWAB CORP			2	2.C FE	300,402	79.2540	259,160	327,000	304,769	0	2,592	0	0	4.000	5.204	MJSD	1,090	13,080	12/14/2022	12/01/2030
808513-CB-9	SCHWAB CORP			2	2.C FE	7,000,000	90.7040	6,349,295	7,000,000	7,000,000	0	0	0	0	5.000	5.000	MJSD	29,167	350,000	03/02/2022	01/01/9999
817826-AB-6	7-ELEVEN INC			1	2.B FE	932,150	99.4470	944,749	950,000	944,518	0	12,369	0	0	0.800	6.236	FA	2,977	0	09/29/2023	02/10/2024

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
817826-AE-0	7-ELEVEN INC			1	2.B FE	1,635,510	81.2650	1,812,218	2,230,000	1,704,447	0	58,050	0	0	1.800	5.909	FA	15,722	40,140	10/24/2022	02/10/2031
824348-AX-4	SHERWIN-WILLIAMS CO/THE			1	2.B FE	1,797,008	91.5150	1,381,882	1,510,000	1,770,933	0	(7,511)	0	0	4.500	3.413	JD	5,663	67,950	11/05/2020	06/01/2047
82568N-AC-5	SHUTTERFLY FINANCE LLC			1	5.B FE	967,213	67.1870	1,013,052	1,507,807	1,002,432	0	35,219	0	0	8.500	22.133	JD	10,680	60,015	12/01/2023	10/01/2027
82568N-AE-1	SHUTTERFLY FINANCE LLC			1	4.B FE	179,158	99.2610	177,833	179,158	179,158	0	0	0	0	9.750	9.755	JD	1,456	8,346	06/14/2023	10/01/2027
82873M-AA-1	SIMMONS FOOD INC/SIMMONS			1	4.C FE	378,153	86.7100	391,061	451,000	380,266	0	2,113	0	0	4.625	8.430	MS	6,953	555	11/15/2023	03/01/2029
829259-AY-6	SINCLAIR TELEVISION	LS		1	4.C FE	1,724,310	74.8320	1,246,694	1,666,000	1,701,300	0	(7,992)	0	0	5.500	5.020	JD	7,636	91,630	12/17/2020	03/01/2030
82967N-BA-5	SIRIUS XM RADIO INC	LS		1	3.C FE	3,000,000	96.8730	2,906,198	3,000,000	3,000,000	0	0	0	0	5.000	5.000	FA	62,500	150,000	06/26/2017	08/01/2027
82967N-BM-9	SIRIUS XM RADIO INC	LS		1	3.C FE	4,856,250	85.3850	4,269,267	5,000,000	4,883,563	0	12,615	0	0	3.875	4.234	MS	64,583	193,750	10/20/2021	09/01/2031
83012A-AA-7	SIXTH TREET SPECIALITY LENDING	LS		1	2.C FE	796,999	91.3760	779,437	853,000	813,766	0	13,545	0	0	2.500	4.365	FA	8,885	21,325	12/14/2022	08/01/2026
830867-AB-3	DELTA AIR LINES/SKYMILES			1	2.B FE	1,245,704	98.3120	1,273,143	1,295,000	1,246,701	0	997	0	0	4.750	6.012	JAJO	12,132	0	12/04/2023	10/20/2028
832696-AZ-1	SMUCKER JM CO			1	2.B FE	1,090,810	115.5060	1,328,324	1,150,000	1,090,919	0	109	0	0	6.500	6.908	MN	13,704	0	10/31/2023	11/15/2053
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1.F FE	3,996,120	108.5030	4,340,103	4,000,000	3,997,365	0	116	0	0	6.050	6.057	JJ	111,589	242,000	01/07/2008	01/15/2038
83851M-AM-9	SOUTH JERSEY GAS CO				1.E FE	8,236,340	102.6550	7,185,874	7,000,000	8,066,311	0	(91,964)	0	0	5.550	3.645	JJ	179,142	388,500	02/10/2022	07/15/2033
842587-CW-5	SOUTHERN CO			1	2.B FE	9,957,900	91.8980	9,189,801	10,000,000	9,970,200	0	1,771	0	0	4.250	4.281	JJ	212,500	425,000	05/19/2016	07/01/2036
842587-DD-6	SOUTHERN CO				2.B FE	11,049,830	101.4030	11,154,333	11,000,000	11,034,906	0	(8,688)	0	0	5.113	5.015	FA	234,346	562,430	05/05/2022	08/01/2027
84265V-AA-3	SOUTHERN COPPER CORP			1	2.A FE	973,242	115.7850	1,157,849	1,000,000	982,485	0	910	0	0	7.500	7.732	JJ	32,083	75,000	09/13/2006	07/27/2035
844030-AA-4	SOUTHERN UNION CO				2.C FE	952,907	100.0390	950,374	950,000	950,800	0	(2,107)	0	0	7.600	6.473	FA	30,083	0	10/10/2023	02/01/2024
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD			1	4.B FE	1,246,028	94.1700	1,204,431	1,279,000	1,251,115	0	4,225	0	0	4.875	5.454	MN	10,392	62,351	03/16/2023	11/01/2027
84861T-AC-2	SPIRIT REALTY LP			1	2.B FE	8,450,806	97.9840	8,328,616	8,500,000	8,483,683	0	5,551	0	0	4.450	4.526	MS	111,374	378,250	06/02/2017	09/15/2026
852060-AD-4	SPRINT CORP (FON GROUP)			1	2.B FE	426,088	108.4060	415,194	383,000	404,860	0	(3,814)	0	0	6.875	5.523	MN	3,365	26,714	07/20/2017	11/15/2028
853496-AC-1	STANDARD INDUSTRIES INC			1	3.B FE	793,433	97.5150	812,299	833,000	815,291	0	5,042	0	0	5.000	5.754	FA	15,734	41,650	03/07/2019	02/15/2027
855244-AX-7	STARBUCKS CORP			1	2.A FE	1,186,439	74.9250	872,125	1,164,000	1,184,808	0	(554)	0	0	3.350	3.245	MS	11,807	38,994	11/05/2020	03/12/2050
858912-AG-3	STERICYCLE INC			1	3.C FE	323,496	91.1100	299,752	329,000	324,933	0	712	0	0	3.875	4.149	JJ	5,879	12,749	01/07/2022	01/15/2029
86177T-AA-0	STONE 2021 IRR TRUST				1.B FE	3,510,000	100.0000	3,510,000	3,510,000	3,510,000	0	0	0	0	5.450	3.909	MON	16,203	176,075	11/16/2022	03/01/2072
862121-AB-6	STORE CAPITAL CORP			1	2.C FE	2,053,627	91.7320	1,685,109	1,837,000	1,971,260	0	(24,745)	0	0	4.625	3.064	MS	25,016	84,961	03/31/2021	03/15/2029
862121-AC-4	STORE CAPITAL CORP			1	2.C FE	237,588	78.5550	246,663	314,000	243,313	0	5,725	0	0	2.750	6.918	MN	1,031	8,635	04/05/2023	11/18/2030
862121-AD-2	STORE CAPITAL CORP			1	2.C FE	794,318	76.0950	825,634	1,085,000	812,808	0	18,491	0	0	2.700	6.860	JD	2,441	29,295	04/05/2023	12/01/2031
86787X-AA-3	SUNTRUST CAPITAL I				2.B FE	10,549,997	93.4450	10,505,984	11,243,000	10,866,618	0	89,003	0	0	6.311	0.926	FMAN	92,635	659,570	12/14/2022	05/15/2027
871829-AJ-6	SYSCO CORP			1	2.B FE	4,359,120	102.8470	4,113,871	4,000,000	4,276,572	0	(17,458)	0	0	5.375	4.605	MS	59,722	215,000	10/17/2018	09/21/2035
87227L-AA-5	TCF NATIONAL BANK			2	2.A FE	2,943,750	97.0470	2,911,414	3,000,000	2,954,115	0	7,212	0	0	4.125	4.441	JJ	61,531	123,750	07/20/2022	07/02/2029
87264A-BF-1	T-MOBILE USA INC			1	2.B FE	2,103,133	94.9390	1,942,449	2,046,000	2,086,793	0	(6,396)	0	0	3.875	3.499	AO	16,737	79,283	05/18/2021	04/15/2030
87264A-DB-8	T-MOBILE USA INC			1	2.B FE	1,019,853	106.1040	1,086,505	1,024,000	1,019,853	0	0	0	0	5.750	5.779	JJ	27,150	10,468	05/08/2023	01/15/2054
87265H-AG-4	TRI POINTE GROUP INC			1	3.B FE	1,920,030	99.3770	1,875,237	1,887,000	1,906,014	0	(4,212)	0	0	5.700	5.428	JD	4,780	107,559	06/03/2020	06/15/2028
87612E-AU-0	TARGET CORP			1	1.F FE	3,046,920	121.6930	3,650,792	3,000,000	3,033,156	0	(1,369)	0	0	7.000	6.876	JJ	96,833	210,000	01/18/2008	01/15/2038
87612E-BH-8	TARGET CORP			1	1.F FE	2,999,700	96.2550	2,887,638	3,000,000	2,999,856	0	25	0	0	3.375	3.376	AO	21,375	101,250	03/18/2019	04/15/2029
87724R-AB-8	TAYLOR MORRISON COMM			1	3.B FE	2,370,000	100.8990	2,391,304	2,370,000	2,370,000	0	0	0	0	5.750	5.750	JJ	62,838	136,275	07/18/2019	01/15/2028
87901J-AF-2	TGNA			1	3.C FE	1,500,000	97.4580	1,461,872	1,500,000	1,500,000	0	0	0	0	4.750	4.750	MS	20,979	71,250	09/08/2020	03/15/2026
88033G-DB-3	TENET HEALTHCARE			1	3.C FE	349,000	97.8260	341,414	349,000	349,000	0	0	0	0	5.125	5.125	MN	2,981	17,886	01/20/2023	11/01/2027
882384-AE-0	TEXAS EASTERN TRANSMISSI			1	1.G FE	1,982,340	82.4690	1,649,382	2,000,000	1,984,359	0	371	0	0	4.150	4.202	JJ	38,272	83,000	01/04/2018	01/15/2048
883556-CY-6	THERMO FISHER SCIENTIFIC	LS		1	1.G FE	1,489,000	105.8090	1,575,498	1,489,000	1,489,000	0	0	0	0	5.404	5.404	FA	31,516	0	08/07/2023	08/10/2043
88732J-BB-3	TIME WARNER CABLE INC			1	2.C FE	1,964,320	87.7720	1,755,435	2,000,000	1,972,463	0	893	0	0	5.500	5.624	MS	36,667	110,000	09/07/2011	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY			1	1.G FE	979,490	107.9490	1,079,491	1,000,000	986,315	0	637	0	0	6.150	6.303	MN	7,858	61,500	05/16/2007	05/15/2037
88947E-AS-9	TOLL BROS FINANCE CORP			1	2.C FE	7,000,000	99.5480	6,968,329	7,000,000	7,000,000	0	0	0	0	4.875	4.875	MS	100,479	341,250	03/07/2017	03/15/2027
88947E-AU-4	TOLL BROS FINANCE CORP			1	2.C FE	2,608,857	93.6650	2,529,894	2,701,000	2,627,433	0	10,802	0	0	3.800	4.331	MN	17,106	102,638	04/06/2022	11/01/2029
891160-MJ-9	TORONTO-DOMIN BK	LS		2	1.F FE	6,987,750	96.0690	6,724,851	7,000,000	6,994,180	0	644	0	0	3.625	3.637	MS	74,715	253,750	09/08/2016	09/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
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
893647-BE-6	TRANSDIGM INC			1	4.A FE	345,110	99.8810	325,613	326,000	327,083	0	(5,161)	0	0	6.250	4.907	MS	5,999	20,375	03/23/2021	03/15/2026
89566E-AG-3	TRISTATE GEN/TRANS ASSN			1	1.G FE	772,651	98.1540	749,899	764,000	764,683	0	(1,088)	0	0	3.700	3.554	MN	4,711	28,268	09/03/2015	11/01/2024
90041L-AF-2	TURNING POINT BRANDS INC			1	4.A FE	329,308	93.4110	293,311	314,000	319,041	0	(4,349)	0	0	5.625	4.406	FA	6,673	17,663	09/01/2021	02/15/2026
902494-AZ-6	TYSON FOODS INC			1	2.B FE	1,012,080	97.0270	970,270	1,000,000	1,008,830	0	(665)	0	0	4.875	4.766	FA	18,417	48,750	06/26/2018	08/15/2034
902917-AH-6	WASTE MANAGEMENT INC			1	2.A FE	1,274,460	110.2590	1,102,593	1,000,000	1,105,788	0	(20,629)	0	0	7.000	4.403	JJ	32,278	70,000	02/25/2014	07/15/2028
902973-AZ-9	U S BANCORP			2	2.B FE	3,504,375	89.6030	3,136,100	3,500,000	3,504,375	0	0	0	0	5.300	5.293	AO	39,161	185,500	02/02/2017	01/01/9999
907818-EM-6	UNION PACIFIC CORP			1	1.G FE	5,280,798	83.8870	4,194,370	5,000,000	5,229,376	0	(8,131)	0	0	3.799	3.518	AO	47,488	189,950	12/22/2016	10/01/2051
911312-AN-6	UNITED PARCEL SERVICE			1	1.F FE	3,943,510	100.3490	4,013,976	4,000,000	3,958,747	0	1,533	0	0	4.875	4.966	MN	24,917	195,000	11/08/2010	11/15/2040
911365-BM-5	NA UNITED RENTALS			1	3.A FE	712,500	95.4910	716,180	750,000	722,658	0	6,266	0	0	3.875	4.921	MN	3,714	29,063	05/05/2022	11/15/2027
91159H-JG-6	US BANCORP			1	1.G FE	1,327,224	94.9040	1,370,412	1,444,000	1,337,050	0	8,118	0	0	4.967	5.996	JJ	31,678	71,723	10/13/2022	07/22/2033
913017-BP-3	UNITED TECHNOLOGIES			1	2.A FE	1,994,140	108.9900	2,179,809	2,000,000	1,996,185	0	159	0	0	6.125	6.145	JJ	56,486	122,500	05/13/2008	07/15/2038
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.F FE	4,385,323	120.8650	3,928,124	3,250,000	4,151,311	0	(45,792)	0	0	6.875	4.244	FA	84,410	226,688	05/14/2018	02/15/2038
91324P-DF-6	UNITEDHEALTH GROUP INC			1	1.F FE	9,907,600	82.4480	8,244,757	10,000,000	9,919,105	0	2,063	0	0	3.750	3.802	AO	79,167	375,000	10/18/2017	10/15/2047
91324P-DT-6	UNITEDHEALTH GROUP INC			1	1.F FE	2,112,539	85.0410	1,665,947	1,959,000	2,089,010	0	(6,827)	0	0	3.500	2.959	FA	25,902	68,565	11/12/2020	08/15/2039
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	7,947,170	109.6640	8,773,105	8,000,000	7,964,080	0	1,602	0	0	6.625	6.676	JD	23,556	530,000	06/07/2007	06/15/2037
92277G-AJ-6	VENTAS REALTY LP/CAP CRP			1	2.A FE	4,990,550	94.7080	4,735,416	5,000,000	4,997,097	0	979	0	0	3.250	3.272	AO	34,306	162,500	09/14/2016	10/15/2026
92277G-AN-7	VENTAS REALTY LP/CAP CRP			1	2.A FE	4,997,700	97.2590	4,862,956	5,000,000	4,998,669	0	231	0	0	4.400	4.406	JJ	101,444	220,000	08/06/2018	01/15/2029
92343V-CV-4	VERIZON COMMUNICATIONS			1	2.A FE	9,933,989	94.1770	9,417,735	10,000,000	9,954,624	0	2,821	0	0	4.272	4.321	JJ	196,987	427,200	08/25/2015	01/15/2036
92343V-DS-0	VERIZON COMMUNICATIONS	LS		1	2.A FE	3,527,721	100.4270	3,633,459	3,618,000	3,536,688	0	1,535	0	0	5.012	5.172	AO	38,282	181,334	07/11/2017	04/15/2049
92343V-FW-9	VERIZON COMMUNICATIONS			1	2.A FE	1,886,820	66.5410	1,315,511	1,977,000	1,890,279	0	1,339	0	0	2.987	3.197	AO	10,006	59,053	04/27/2021	10/30/2056
92418#-AH-2	VERMONT GAS SYSTEMS PP			1	2.C	5,000,000	94.7070	4,735,373	5,000,000	5,000,000	0	0	0	0	3.320	3.320	FA	69,167	166,000	08/09/2016	08/01/2026
925524-AH-3	VIACOM INC.			1	2.C FE	3,201,180	108.3840	3,251,512	3,000,000	3,087,453	0	(10,035)	0	0	7.875	7.309	JJ	99,094	236,250	05/01/2002	07/30/2030
92552V-AK-6	VIASAT INC			1	4.C FE	2,328,000	97.7950	2,276,669	2,328,000	2,328,000	0	0	0	0	5.625	5.625	MS	38,558	130,950	09/07/2017	09/15/2025
92553P-AC-6	VIACOM INC.			1	2.C FE	1,168,020	98.6720	986,720	1,000,000	1,116,870	0	(5,550)	0	0	6.750	5.526	AO	16,125	67,500	08/25/2011	10/05/2037
92556H-AD-9	VIACOMCBS INC	LS		1	2.C FE	885,804	89.4130	891,450	997,000	888,816	0	7,038	0	0	4.200	5.763	MN	4,885	41,777	03/02/2023	05/19/2032
92556V-AC-0	VIATRIS INC	LS		1	2.C FE	4,998,157	90.8220	4,541,108	5,000,000	4,998,881	0	306	0	0	2.300	2.307	JD	2,875	115,000	10/08/2021	06/22/2027
92556V-AD-8	VIATRIS INC			1	2.C FE	2,147,444	84.7220	2,238,346	2,642,000	2,185,028	0	37,584	0	0	2.700	5.959	JD	1,783	71,334	05/02/2023	06/22/2030
92783#-AA-4	VA INT'L GATEWAY PP			1	1.F PL	2,415,463	97.4080	2,352,865	2,415,463	2,415,463	0	0	0	0	3.930	3.949	MJSD	264	71,384	08/18/2014	06/30/2030
92826C-AE-2	VISA INC	LS		1	1.D FE	8,435,066	98.0570	8,029,888	8,189,000	8,384,064	0	(14,730)	0	0	4.150	3.881	JD	16,048	339,844	11/12/2020	12/14/2035
92840V-AH-5	VISTRA OPERATIONS CO LLC	LS		1	3.B FE	15,300,625	92.7410	13,911,094	15,000,000	15,158,907	0	(63,881)	0	0	4.375	4.066	MN	109,375	656,250	09/20/2021	05/01/2029
92928Q-AE-8	WEA FINANCE LLC			1	2.B FE	8,985,565	89.3080	8,037,716	9,000,000	8,992,450	0	1,421	0	0	4.125	4.145	MS	104,156	371,250	09/13/2018	09/20/2028
92940P-AB-0	WRKCO INC	LS		1	2.B FE	3,006,850	99.3410	2,980,217	3,000,000	3,002,369	0	(1,004)	0	0	4.650	4.612	MS	41,075	144,000	02/20/2019	03/15/2026
94106L-BW-8	WASTE MANAGEMENT INC			1	1.G FE	2,299,037	102.0440	2,381,700	2,334,000	2,300,112	0	1,076	0	0	4.875	5.060	FA	46,777	0	07/27/2023	02/15/2034
949746-RN-3	WELLS FARGO & CO	LS		2	2.B FE	9,958,536	99.0060	9,603,550	9,700,000	9,764,869	0	(41,792)	0	0	5.875	5.391	JD	25,328	569,875	10/29/2018	12/31/2049
95000U-2G-7	WELLS FARGO & COMPANY			1	2.A FE	5,000,000	88.8570	4,442,827	5,000,000	5,000,000	0	0	0	0	2.879	2.879	AO	24,392	143,950	10/24/2019	10/30/2030
95040Q-AC-8	WELLTOWER INC			1	2.A FE	5,102,500	98.5010	4,925,049	5,000,000	5,024,696	0	(11,518)	0	0	4.250	3.998	AO	53,125	212,500	04/06/2016	04/01/2026
95040Q-AG-9	WELLTOWER INC			1	2.A FE	495,585	99.4840	497,421	500,000	497,427	0	1,842	0	0	3.625	6.149	MS	5,337	0	11/06/2023	03/15/2024
95081Q-AP-9	WESCO DISTRIBUTION INC	LS		1	3.B FE	1,451,200	102.7590	1,397,526	1,360,000	1,400,767	0	(15,164)	0	0	7.250	6.175	JD	4,382	98,600	06/12/2020	06/15/2028
957638-AD-1	WESTERN ALLIANCE BANCORP	LS		2	3.A FE	10,000,000	87.3650	8,736,542	10,000,000	10,000,000	0	0	0	0	3.000	3.000	JD	13,333	300,000	06/03/2021	06/15/2031
960386-AL-4	WABTEC			1	2.C FE	9,996,842	95.6460	9,564,571	10,000,000	9,999,030	0	316	0	0	3.450	3.454	MN	44,083	345,000	08/31/2017	11/15/2026
960386-AM-2	WABTEC			1	2.C FE	4,344,239	98.9110	4,302,617	4,350,000	4,346,957	0	565	0	0	4.700	4.717	MS	60,199	215,325	09/21/2018	09/15/2028
961548-AV-6	WESTVACO CORP				2.B FE	1,329,658	115.2780	1,392,552	1,208,000	1,313,554	0	(13,878)	0	0	8.200	6.431	JJ	45,676	99,056	10/25/2022	01/15/2030
969457-BD-1	WILLIAMS COS INC			1	2.B FE	2,985,720	111.4550	3,343,662	3,000,000	2,993,136	0	658	0	0	7.750	7.791	JD	10,333	232,500	11/29/2001	06/15/2031
976656-BP-2	WISC ELEC POWER				1.F FE	4,225,750	106.8730	5,343,650	5,000,000	4,747,014	0	46,266	0	0	6.500	7.879	JD	27,083	325,000	07/06/2000	06/01/2028

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
98385X-AJ-5	XTO ENERGY INC			1	1.D FE	11,066,940	107.1720	9,645,524	9,000,000	10,372,206	0	(82,584)	0	0	6.100	4.470	AO	137,250	549,000	10/03/2013	04/01/2036
98421M-AA-4	XEROX HOLDINGS CORP			1	3.C FE	278,980	98.0010	290,083	296,000	284,623	0	5,643	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	1,757,570	90.2530	1,504,524	1,667,000	1,725,102	0	(11,243)	0	0	5.500	4.647	FA	34,637	91,685	12/17/2020	08/15/2028
012873-AK-1	ALBERTA ENERGY			1	2.C FE	4,136,640	110.1910	4,407,644	4,000,000	4,066,377	0	(6,445)	0	0	7.375	7.089	MN	49,167	295,000	11/09/2006	11/01/2031
06367D-3U-7	BANK OF MONTREAL CHICAGO		A		1.A FE	5,600,000	99.9830	5,599,052	5,600,000	5,600,000	0	0	0	0	5.880	4.800	JAJO	73,380	230,891	01/12/2023	01/12/2024
06368B-GS-1	BANK OF MONTREAL		A	2	2.A FE	1,778,255	91.9350	1,537,147	1,672,000	1,730,269	0	(13,818)	0	0	3.803	2.861	JD	2,826	63,586	11/12/2020	12/15/2032
064159-8N-9	BANK OF NOVA SCOTIA		A	2	2.C FE	3,491,986	75.9460	2,854,823	3,759,000	3,492,960	0	765	0	0	3.625	3.931	JAJO	24,225	136,264	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	284,244	0	221	0	0	8.500	8.700	AO	4,134	12,401	04/20/2023	04/30/2030
136375-BN-1	CANADIAN NATL RAILWAYS		A	1	1.F FE	7,302,960	112.5240	6,751,422	6,000,000	6,875,889	0	(51,171)	0	0	6.200	4.640	JD	31,000	372,000	10/03/2013	06/01/2036
136385-AL-5	CANADIAN NATL RESOURCES		A	1	2.A FE	3,174,000	104.8250	3,144,752	3,000,000	3,122,098	0	(5,634)	0	0	6.250	5.818	MS	55,208	187,500	08/29/2011	03/15/2038
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	3,441,140	106.8240	4,272,952	4,000,000	3,605,091	0	16,804	0	0	5.950	7.094	MN	30,411	238,000	03/11/2008	05/15/2037
14739L-AB-8	CASCADES INC		A	1	3.C FE	8,340,000	97.7540	7,820,325	8,000,000	8,199,857	0	(43,974)	0	0	5.375	4.689	JJ	198,278	430,000	08/10/2020	01/15/2028
15135U-AP-4	CENOVUS ENERGY INC		A	1	2.B FE	797,237	95.1650	700,413	736,000	787,099	0	(2,895)	0	0	5.250	4.543	JD	1,717	38,640	12/14/2022	06/15/2037
349553-AM-9	FORTIS INC		A	1	2.C FE	5,001,551	94.9480	4,927,810	5,190,000	5,124,558	0	22,213	0	0	3.055	3.539	AO	38,317	158,555	12/19/2017	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-AJ-1	HUDBAY MINERALS INC		A	1	4.B FE	667,000	97.2820	648,872	667,000	667,000	0	0	0	0	4.500	4.500	AO	7,504	30,015	02/22/2021	04/01/2026
67077M-AG-3	NUTRIEN LTD COM		A	1	2.B FE	2,291,788	100.4450	2,008,909	2,000,000	2,243,600	0	(9,367)	0	0	5.625	4.582	JD	9,375	112,500	04/10/2018	12/01/2040
67077M-AR-9	NUTRIEN LTD COM		A	1	2.B FE	1,036,820	93.7090	937,089	1,000,000	1,031,601	0	(1,025)	0	0	4.900	4.650	JD	4,083	49,000	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
683715-AD-8	OPEN TEXT CORP	LS	A	1	3.C FE	249,865	89.7220	264,681	295,000	252,511	0	2,646	0	0	3.875	6.880	JD	953	5,716	07/13/2023	12/01/2029
698900-AG-2	PANCANADIAN ENERGY CORP			1	2.C FE	1,997,340	108.6670	2,173,336	2,000,000	1,998,701	0	120	0	0	7.200	7.211	MN	24,000	144,000	10/31/2001	11/01/2031
70137W-AG-3	PARKLAND CORP/CANADA		A	1	3.B FE	255,393	92.1860	231,388	251,000	253,380	0	(802)	0	0	4.500	4.248	AO	2,824	11,295	05/21/2021	10/01/2029
740212-AM-7	PRECISION DRILLING CORP		A	1	4.A FE	196,679	96.2240	181,863	189,000	193,703	0	(1,373)	0	0	6.875	6.173	JJ	5,992	12,994	09/16/2021	01/15/2029
86828L-AC-6	SUPERIOR PLUS/GEN PRTNR	LS	A	1	3.C FE	10,172,818	92.4280	9,235,448	9,992,000	10,093,866	0	(29,179)	0	0	4.500	4.231	MS	132,394	449,640	03/02/2021	03/15/2029
89114T-ZV-7	TORONTO-DOMINION BANK		A	1	1.E FE	9,980,500	88.5810	8,858,101	10,000,000	9,983,582	0	1,726	0	0	3.200	3.223	MS	98,667	320,000	03/07/2022	03/10/2032
89356B-AB-4	TRANSCANADA TRUST STRUCTURED NOTE		A	2	2.C FE	3,382,500	94.9890	2,849,678	3,000,000	3,210,875	0	(76,113)	0	0	5.875	3.064	FA	66,583	176,250	09/09/2021	08/15/2076
94106B-AE-1	WASTE CONNECTIONS INC		A	1	2.A FE	4,996,250	89.9110	4,495,547	5,000,000	4,996,696	0	337	0	0	3.200	3.209	JD	13,333	160,000	03/02/2022	06/01/2032
98417E-AC-4	XSTRATA FINANCE CANADA		A	1	2.A FE	1,993,740	110.3610	2,207,222	2,000,000	1,995,582	0	185	0	0	6.900	6.925	MN	17,633	138,000	11/13/2007	11/15/2037
000000-00-0	GEMS MENASA KY LTD/GEMS GEMS MENASA CAYMAN LTD		D	1	4.B FE	279,488	98.3740	285,284	290,000	282,284	0	2,617	0	0	7.125	8.293	FA	7,806	20,663	12/06/2022	07/31/2026
000000-00-0	SUZANO INTL FINANCE	LS	D	1	2.C FE	2,038,961	101.1950	2,023,910	2,000,000	2,035,597	0	(3,364)	0	0	5.500	4.864	JJ	50,111	0	09/01/2023	01/17/2027
000000-00-0	MINEJESA CAPITAL BV		D	1	2.C FE	545,160	95.0150	570,088	600,000	561,539	0	13,079	0	0	4.625	6.876	FA	10,869	27,750	05/17/2022	08/10/2030
00774M-AV-7	AERCAP IRELAND CAP/GLOBA		D	1	2.B FE	2,346,052	92.6310	2,176,838	2,350,000	2,347,708	0	773	0	0	2.450	2.486	AO	9,916	57,575	10/21/2021	10/29/2026
00928Q-AX-9	AIRCASTLE LTD		D	1	2.C FE	4,990,750	102.0350	5,101,751	5,000,000	4,991,472	0	722	0	0	6.500	6.544	JJ	147,153	0	07/13/2023	07/18/2028
00973R-AM-5	AKER BP ASA		D	1	2.B FE	1,873,530	103.9750	1,952,651	1,878,000	1,873,714	0	183	0	0	6.000	6.032	JD	5,634	56,340	06/07/2023	06/13/2033
02156L-AA-9	ALTICE FRANCE SA		D	1	4.C FE	2,340,883	91.9310	2,141,064	2,329,000	2,330,411	0	(2,279)	0	0	8.125	8.041	FA	78,846	189,231	07/17/2018	02/01/2027
035198-AD-2	ANGOLA		D		4.C FE	343,350	88.7890	310,760	350,000	345,038	0	629	0	0	8.000	8.309	MN	2,722	28,000	03/23/2021	11/26/2029
05565E-BJ-3	BMW US Capital LLC	LS	C	1	1.F FE	2,995,020	95.7100	2,871,297	3,000,000	2,997,140	0	481	0	0	3.625	3.645	AO	22,052	108,750	04/15/2019	04/18/2029
05565E-CD-5	BMW US Capital LLC		C		1.F FE	5,500,000	100.1820	5,510,023	5,500,000	5,500,000	0	0	0	0	6.000	5.963	FMAN	44,552	85,632	08/08/2023	08/11/2025
05581K-AB-7	BNP PARIBAS		D		1.G FE	2,965,410	99.9560	2,998,673	3,000,000	2,998,371	0	32,961	0	0	3.800	6.038	JJ	54,150	57,000	06/27/2023	01/10/2024
05674X-AA-9	SUZANO AUSTRIA GMBH		D	1	2.C FE	7,305,000	101.0180	7,071,289	7,000,000	7,107,735	0	(38,888)	0	0	5.750	5.095	JJ	186,715	402,500	05/08/2018	07/14/2026
06738E-AE-5	BARCLAYS PLC		D		2.A FE	1,510,005	97.7650	1,466,480	1,500,000	1,501,794	0	(1,429)	0	0	3.650	3.548	MS	15,969	54,750	09/13/2017	03/16/2025
06738E-BV-6	BARCLAYS PLC	LS	D	1	2.A FE	1,855,565	82.2250	1,703,706	2,072,000	1,884,729	0	17,054	0	0	2.894	4.115	MN	6,163	59,964	12/14/2022	11/24/2032
06849A-AB-5	BARRICK INTL BK CORP		D	1	1.G FE	11,453,836	108.7340	9,786,103	9,000,000	11,109,275	0	(129,976)	0	0	6.350	3.945	AO	120,650	571,500	03/17/2021	10/15/2036
09952A-AC-0	BORAL FINANCE PTY LTD		D	1	2.B FE	516,592	92.4270	479,698	519,000	517,890	0	231	0	0	3.750	3.804	MN	3,244	19,463	10/24/2017	05/01/2028
10554N-AB-4	BRASKEM IDESA SAPI		D	1	4.B FE	231,198	56.3060	190,877	339,000	235,488	0	4,290	0	0	6.990	13.232	FA	8,623	11,848	05/23/2023	02/20/2032
10554T-AD-7	BRASKEM NETHERLANDS		D	1	3.A FE	1,017,935	76.6980	957,957	1,249,000	1,045,917	0	25,263	0	0	4.500	7.922	JJ	23,575	56,205	11/17/2022	01/31/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
10554T-AG-0	BRASKEM NETHERLANDS		D	1	3.A FE	323,701	83.3470	294,215	353,000	324,356	0	655	0	0	7.250	8.549	FA	9,810	0	09/08/2023	02/13/2033
111021-AE-1	BRITISH TELECOM PLC		D	1	2.B FE	2,165,540	123.7760	2,475,516	2,000,000	2,080,971	0	(8,151)	0	0	9.625	8.832	JD	8,556	192,500	06/08/2001	12/15/2030
11102A-AE-1	BRITISH TELECOMMUNICATIO		D	1	2.B FE	2,245,987	91.3640	1,944,225	2,128,000	2,214,133	0	(14,158)	0	0	3.250	2.493	MN	10,182	69,160	09/22/2021	11/08/2029
11778B-AB-8	BSKYB FINANCE UK		D	1	1.G FE	1,968,660	112.6060	2,252,113	2,000,000	1,980,410	0	1,070	0	0	6.500	6.621	AO	27,444	130,000	10/13/2005	10/15/2035
12674T-AA-4	CWCLN		D	1	4.A FE	1,240,063	93.5660	1,169,571	1,250,000	1,245,103	0	1,159	0	0	6.875	7.000	JJ	39,627	85,938	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	270,269	0	12,521	0	0	3.125	8.342	MN	1,542	9,250	12/12/2022	11/01/2025
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	7,687,863	97.7700	7,495,038	7,666,000	7,673,441	0	(14,422)	0	0	7.000	6.904	JD	23,850	536,620	02/01/2023	06/15/2026
21987B-AW-8	CODELCO INC		D	1	2.A FE	1,964,740	94.7910	1,895,827	2,000,000	1,985,803	0	3,629	0	0	3.625	3.839	FA	30,208	72,500	07/25/2017	08/01/2027
22088D-AA-8	CORURIPE NETHERLANDS BV		D	2	4.C FE	281,125	76.8590	249,792	325,000	291,887	0	8,001	0	0	10.000	14.169	FA	12,729	33,313	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	4,980,469	0	2,877	0	0	3.250	3.322	JJ	75,382	162,500	01/08/2020	01/14/2030
22535W-AG-2	CREDIT AGRICOLE LONDON		D	2	1.G FE	6,000,000	94.9100	5,694,614	6,000,000	6,000,000	0	0	0	0	1.907	1.907	JD	4,768	114,420	06/09/2020	06/16/2026
22546Q-AP-2	CREDIT SUISS NEW YORK		D		1.E FE	4,133,993	98.5470	3,989,179	4,048,000	4,057,428	0	(13,377)	0	0	3.625	3.280	MS	45,652	146,740	09/13/2017	09/09/2024
232806-A#-6	INFINEON TECH PP		C	1	2.B FE	7,000,000	88.1870	6,173,081	7,000,000	7,000,000	0	0	0	0	3.100	3.100	JD	9,042	217,000	06/03/2021	06/16/2031
23291K-AJ-4	DH EUROPE FINANCE II		D	1	1.G FE	2,011,257	83.0030	1,584,524	1,909,000	1,996,149	0	(4,575)	0	0	3.250	2.882	MN	7,928	62,043	11/05/2020	11/15/2039
24820R-AG-3	STATOIL		D	1	1.D FE	2,096,207	108.5100	2,197,329	2,025,000	2,050,978	0	(4,399)	0	0	6.500	6.193	JD	10,969	131,625	09/05/2008	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		D		2.A FE	4,088,550	120.5490	4,821,958	4,000,000	4,040,730	0	(4,566)	0	0	8.750	8.542	JD	15,556	350,000	09/20/2001	06/15/2030
26151A-AA-7	DRAX FINCO PLC		D	1	3.A FE	3,045,000	99.0040	2,970,110	3,000,000	3,000,000	0	(4,212)	0	0	6.625	6.338	MN	33,125	198,750	05/02/2019	11/01/2025
268317-AC-8	ELECTRICITE DE FRANCE		D		2.A FE	985,510	113.7470	1,137,475	1,000,000	989,262	0	390	0	0	6.950	7.067	JJ	29,924	69,500	01/21/2009	01/26/2039
268317-AU-8	ELECTRICITE DE FRANCE		D	1	2.A FE	11,302,480	98.5310	10,838,390	11,000,000	11,162,791	0	(34,142)	0	0	4.500	4.132	MS	137,500	495,000	07/09/2019	09/21/2028
268317-AV-6	ELECTRICITE DE FRANCE		D	1	2.A FE	3,134,865	92.2750	2,612,305	2,831,000	3,089,191	0	(18,199)	0	0	4.875	3.994	MS	38,336	91,699	12/14/2023	09/21/2038
279158-AT-6	ECOPET		D	1	3.A FE	309,978	106.8030	331,089	310,000	309,997	0	19	0	0	8.625	8.625	JJ	12,997	0	06/28/2023	01/19/2029
28249N-AA-9	EIG PEARL HOLDINGS SARL		D		1.E FE	5,000,000	87.0800	4,354,009	5,000,000	5,000,000	0	0	0	0	3.545	3.544	FA	59,576	177,250	01/13/2022	08/31/2036
29268B-AC-5	ENEL FINANCE		D	1	2.A FE	2,037,170	109.0320	2,180,634	2,000,000	2,025,459	0	(1,127)	0	0	6.800	6.656	MS	40,044	136,000	10/16/2007	09/15/2037
29278D-AA-3	ENEL CHILE SA		D	1	2.B FE	2,964,720	98.4310	2,952,926	3,000,000	2,982,141	0	3,502	0	0	4.875	5.026	JD	7,719	146,250	06/07/2018	06/12/2028
29287T-AA-7	ENGIE ENERGIA CHILE SA		D	1	2.B FE	9,929,600	86.1060	8,610,565	10,000,000	9,954,379	0	6,635	0	0	3.400	3.484	JJ	144,500	340,000	01/23/2020	01/28/2030
29646A-AD-8	ESKOM HOLDINGS LIMITED		D		4.B FE	275,313	101.3360	253,339	250,000	268,306	0	(3,302)	0	0	8.450	6.582	FA	8,274	21,125	10/08/2021	08/10/2028
35177P-AL-1	ORANGE SA	LS	D	1	2.A FE	8,742,187	123.6010	10,815,060	8,750,000	8,744,364	0	353	0	0	9.000	9.008	MS	262,500	787,500	11/18/2008	03/01/2031
37231B-AA-6	GENM CAPITAL LABUAN		D	1	2.C FE	452,454	85.4530	491,353	575,000	466,914	0	10,904	0	0	3.882	7.244	AO	4,464	22,322	08/29/2022	04/19/2031
404280-AP-4	HSBC HOLDINGS PLC-SPONS		D		2.A FE	1,784,142	99.5800	1,792,448	1,800,000	1,793,150	0	9,008	0	0	4.250	6.173	MS	22,738	0	09/21/2023	03/14/2024
404280-BB-4	HSBC HOLDINGS PLC-SPONS		D		1.G FE	1,571,190	97.3870	1,460,804	1,500,000	1,521,707	0	(8,560)	0	0	3.900	3.268	MN	5,850	58,500	09/13/2017	05/25/2026
404280-BK-4	HSBC HOLDINGS PLC-SPONS		D	2	1.G FE	10,199,100	96.3650	9,636,488	10,000,000	10,076,493	0	(22,207)	0	0	4.041	3.784	MS	121,230	404,100	12/19/2017	03/13/2028
404280-CC-1	HSBC HOLDINGS PLC-SPONS		D	2	1.G FE	3,000,000	93.4480	2,803,435	3,000,000	3,000,000	0	0	0	0	3.973	3.973	MN	12,912	119,190	05/15/2019	05/22/2030
404280-CG-2	HSBC HOLDINGS PLC-SPONS		D	2	1.G FE	6,475,000	95.2100	6,164,846	6,475,000	6,475,000	0	0	0	0	2.099	2.099	JD	10,193	135,910	05/28/2020	06/04/2026
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1.F FE	5,686,650	117.8110	5,890,532	5,000,000	5,389,787	0	(27,647)	0	0	7.450	6.374	MN	38,285	372,500	07/27/2007	11/24/2033
45262B-AB-9	IMPERIAL BRANDS FIN PLC		D	1	2.B FE	4,954,650	95.4670	4,773,353	5,000,000	4,982,011	0	6,563	0	0	3.500	3.648	JJ	75,347	175,000	07/23/2019	07/26/2026
45262B-AF-0	IMPERIAL BRANDS FIN PLC		D	1	2.B FE	1,335,906	102.6030	1,385,141	1,350,000	1,339,493	0	2,544	0	0	6.125	6.372	JJ	35,372	82,688	07/20/2022	07/27/2027
45326Y-A*-8	INCITEC PIVOT PP		D	1	2.B	8,000,000	94.5520	7,564,184	8,000,000	8,000,000	0	0	0	0	4.030	4.030	AO	54,629	322,400	10/08/2019	10/30/2028
45662N-A*-4	INFINEON TECH PP		D	1	2.B	14,000,000	99.0570	13,867,926	14,000,000	14,000,000	0	0	0	0	3.940	3.940	AO	131,771	551,600	04/05/2016	04/05/2024
45685N-AA-4	ING GROEP NV	LS	D		1.G FE	3,989,760	99.3960	3,975,848	4,000,000	3,996,696	0	1,530	0	0	4.625	4.668	JJ	89,931	185,000	11/08/2018	01/06/2026
46137N-AC-2	INVERSIONES LATAM POWER		D	1	6. FE	3,667,528	53.3870	5,171,226	9,686,308	3,668,773	0	1,027	6,023,091	0	5.125	5.118	JJ	245,454	248,212	06/14/2021	06/15/2033
46590X-AL-0	JBS USA FOOD FINANCE	LS	D	1	2.C FE	3,287,671	97.9960	3,213,273	3,279,000	3,287,287	0	(385)	0	0	5.500	5.450	JJ	83,159	0	08/22/2023	01/15/2030
46590X-AQ-9	JBS USA FOOD FINANCE		D	1	2.C FE	709,772	74.2220	526,977	710,000	709,787	0	15	0	0	4.375	4.377	FA	12,856	0	08/22/2023	02/02/2052
46590X-AS-5	JBS USA FOOD FINANCE		D	1	2.C FE	2,222,893	92.0450	2,059,958	2,238,000	2,224,448	0	1,554	0	0	2.500	2.709	JJ	25,799	0	08/22/2023	01/15/2027
46590X-AX-4	JBS USA FOOD FINANCE		D	1	2.C FE	356,980	100.1630	347,567	347,000	353,078	0	(3,902)	0	0	6.500	6.283	JD	1,880	11,278	08/24/2023	12/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
46653K-AA-6	JAB HOLDINGS BV		D	1	2.A FE	1,762,547	80.3080	1,409,401	1,755,000	1,760,320	0	(734)	0	0	2.200	2.152	MN	4,076	38,610	11/20/2020	11/23/2030
500631-AH-9	KOREA ELECTRIC & POWER		D		1.C FE	1,069,280	106.4090	1,064,090	1,000,000	1,016,795	0	(4,786)	0	0	7.000	6.391	FA	29,167	70,000	05/05/2006	02/01/2027
501955-AB-4	LG CHEM LTD		D		2.A FE	4,970,950	93.9900	4,699,511	5,000,000	4,983,322	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	251,388	97.8050	232,775	238,000	240,431	0	(2,944)	0	0	6.750	5.843	AO	3,392	16,065	12/17/2019	10/15/2027
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	8,000,000	94.0930	7,527,458	8,000,000	8,000,000	0	0	0	0	3.574	3.574	MN	42,888	285,920	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC	LS	D		1.G FE	2,989,410	97.7960	2,933,888	3,000,000	2,994,958	0	1,063	0	0	4.375	4.419	MS	36,094	131,250	03/15/2018	03/22/2028
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	269,588	99.5720	271,832	273,000	271,728	0	2,140	0	0	5.375	6.669	MN	1,875	14,674	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	1,989,025	0	222	0	0	5.500	5.542	JJ	46,139	110,000	09/13/2017	07/31/2047
603051-AA-1	MINERAL RESOURCES LTD		D	1	3.C FE	1,057,850	100.8790	984,582	976,000	1,000,130	0	(16,881)	0	0	8.125	6.572	MN	13,217	79,300	12/11/2020	05/01/2027
606822-CL-6	MITSUBISHI UFJ FINL-SPON ADR		D	2	1.G FE	5,000,000	100.1010	5,005,067	5,000,000	5,000,000	0	0	0	0	5.017	5.017	JJ	112,186	250,850	07/11/2022	07/20/2028
60687Y-DB-2	MIZUHO FINANCIAL GROUP		D	2	1.G FE	10,000,000	103.6830	10,368,294	10,000,000	10,000,000	0	0	0	0	5.748	5.748	JJ	279,417	0	06/29/2023	07/06/2034
612380-AA-6	BASELL FINANCE CO BV		D		2.B FE	4,469,016	107.7440	3,699,941	3,434,000	3,751,234	0	(89,374)	0	0	8.100	4.945	MS	81,901	278,154	05/13/2014	03/15/2027
62878U-2E-1	NBN CO LTD		D	1	1.D FE	4,984,850	84.0010	4,200,056	5,000,000	4,987,744	0	1,362	0	0	2.500	2.534	JJ	60,069	131,250	09/28/2021	01/08/2032
656531-AJ-9	STATOIL ASA		D	1	1.D FE	1,048,040	110.1290	1,101,291	1,000,000	1,018,464	0	(2,989)	0	0	7.150	6.712	JJ	32,969	71,500	09/19/2008	01/15/2029
68560E-AB-4	ORBIA ADVANCE CORP SAB	LS	D	1	2.C FE	4,940,800	82.4760	4,123,781	5,000,000	4,954,750	0	5,415	0	0	2.875	3.013	MN	19,965	143,750	05/06/2021	05/11/2031
706451-BG-5	PEMEX FINANCE LTD		D	1	4.A FE	622,375	76.2390	495,554	650,000	625,891	0	1,327	0	0	6.625	7.104	JD	1,914	43,063	03/31/2021	06/15/2035
709629-AR-0	PENTAIR FINANCE SARL		D	1	2.C FE	7,568,315	96.3270	8,187,819	8,500,000	7,705,252	0	116,593	0	0	4.500	6.552	JJ	191,250	382,500	10/26/2022	07/01/2029
715604-AA-2	PERU LNG SRL		D	1	4.B FE	5,013,000	81.3460	4,067,321	5,000,000	5,005,380	0	(1,455)	0	0	5.375	5.339	MS	73,906	268,750	03/16/2018	03/22/2030
74977R-DK-7	RABOBANK NEDERLAND		D	2	1.G FE	1,857,101	91.5410	1,698,994	1,856,000	1,856,480	0	(220)	0	0	1.106	1.094	FA	7,242	20,527	02/18/2021	02/24/2027
75405U-AA-4	RAS LAFFAN LNG III		D	1	1.D FE	2,765,600	101.5620	2,808,799	2,765,600	2,765,600	0	0	0	0	5.838	5.839	MS	40,812	159,036	08/04/2005	09/30/2027
759470-AK-3	RELIANCE INDUSTRIES		D		2.B FE	2,745,625	137.3200	3,433,000	2,500,000	2,745,625	0	0	0	0	10.250	9.331	JJ	118,160	256,250	02/26/1997	01/15/2097
780097-BG-5	ROYAL BANK OF SCOTLAND		D	2	1.G FE	10,000,000	98.2930	9,829,336	10,000,000	10,000,000	0	0	0	0	4.892	4.892	MN	58,432	489,200	05/15/2018	05/18/2029
780097-BP-5	ROYAL BANK OF SCOTLAND		D	2	1.G FE	5,000,000	92.9080	4,645,378	5,000,000	5,000,000	0	0	0	0	3.073	3.073	MN	16,645	153,650	05/19/2020	05/22/2028
780153-BK-7	ROYAL CARIBBEAN CRUISES		D	1	4.A FE	313,820	98.4790	309,225	314,000	313,881	0	30	0	0	5.375	5.387	JJ	7,782	16,878	01/06/2022	07/15/2027
780641-AH-9	KONINKLIJKE		D	1	2.B FE	3,990,069	117.7670	4,710,685	4,000,000	3,995,666	0	461	0	0	8.375	8.396	AO	83,750	335,000	02/13/2001	10/01/2030
78392B-AC-1	SK HYNIX INC		D		2.C FE	5,939,280	81.1700	4,870,211	6,000,000	5,955,660	0	5,686	0	0	2.375	2.490	JJ	64,125	142,500	01/13/2021	01/19/2031
80414L-2E-4	SAUDI ARABIAN OIL CO		D		1.E FE	3,966,440	89.0060	3,560,240	4,000,000	3,971,983	0	1,272	0	0	4.250	4.313	AO	35,417	170,000	04/09/2019	04/16/2039
822582-BQ-4	SHELL INTERNATIONAL FIN		D	1	1.D FE	14,729,700	86.8100	13,021,520	15,000,000	14,770,993	0	6,159	0	0	4.000	4.105	MN	85,000	600,000	05/05/2016	05/10/2046
82929R-AC-0	SING TELECOMMUNICATIONS		D	1	1.F FE	2,028,220	117.2240	2,344,478	2,000,000	2,013,902	0	(1,262)	0	0	7.375	7.258	JD	12,292	147,500	12/05/2001	12/01/2031
83368R-BJ-0	SOCIETE GENERALE	LS	D	2	2.B FE	5,000,000	83.9460	4,197,282	5,000,000	5,000,000	0	0	0	0	3.337	3.337	JJ	74,156	166,850	01/11/2022	01/21/2033
83368R-BM-3	SOCIETE GENERALE		D		1.F FE	10,000,000	99.0570	9,905,749	10,000,000	10,000,000	0	0	0	0	4.677	4.677	JD	20,787	467,700	06/08/2022	06/15/2027
860740-AQ-5	STILLWATER MINING CO		D	1	3.C FE	4,662,500	79.0530	3,952,627	5,000,000	4,730,401	0	37,816	0	0	4.500	5.590	MN	28,125	225,000	03/02/2022	11/16/2029
86565F-YF-3	SUMITOMO MITSUI BANK NY		D		1.A FE	4,200,000	100.0150	4,200,628	4,200,000	4,200,000	0	0	0	0	5.880	4.858	MON	7,502	215,264	01/18/2023	01/18/2024
86964W-AF-9	SUZANO AUSTRIA GMBH		D	1	2.C FE	2,973,448	102.1720	3,065,170	3,000,000	2,984,056	0	2,628	0	0	6.000	6.124	JJ	83,000	180,000	08/14/2019	01/15/2029
86964W-AK-8	SUZANO AUSTRIA GMBH	LS	D	1	2.C FE	1,985,540	82.6320	1,652,641	2,000,000	1,988,562	0	1,229	0	0	3.125	3.206	JJ	28,819	62,500	06/28/2021	01/15/2032
86964W-AL-6	SUZANO AUSTRIA GMBH	LS	D	1	2.C FE	5,923,860	87.8040	5,268,245	6,000,000	5,947,311	0	10,368	0	0	2.500	2.700	MS	44,167	150,000	09/08/2021	09/15/2028
870674-AA-6	SWEIHAN PV POWER CO PJSC		D		2.A FE	9,695,100	82.1860	7,968,040	9,695,100	9,695,100	0	0	0	0	3.625	3.625	JJ	147,413	351,447	01/13/2022	01/31/2049
87927V-AF-5	TELECOM ITALIA CAPITAL		D	1	4.A FE	2,060,035	98.1350	1,962,690	2,000,000	2,032,705	0	(2,349)	0	0	6.375	6.152	MN	16,292	127,500	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		D	1	2.C FE	7,174,460	117.2930	8,210,484	7,000,000	7,077,312	0	(8,605)	0	0	8.250	8.031	MS	170,042	577,500	12/07/2001	09/15/2030
892331-AQ-2	TOYOTA MOTOR CORP -SPON ADR	LS	D	1	1.E FE	2,400,000	103.7520	2,490,046	2,400,000	2,400,000	0	0	0	0	5.118	5.118	JJ	57,322	0	07/06/2023	07/13/2028
89400P-AE-3	TRANSURBAN FINANCE CO		D	1	2.A FE	4,956,150	97.8930	4,894,648	5,000,000	4,989,429	0	4,751	0	0	4.125	4.232	FA	85,365	206,250	10/27/2015	02/02/2026
89681L-AA-0	TRITON CONTAINER/TAL INT		D	1	2.C FE	4,980,000	80.6060	4,030,323	5,000,000	4,983,567	0	1,718	0	0	3.250	3.296	MS	47,847	162,500	01/11/2022	03/15/2032
902133-AG-2	TYCO ELECTRONICS GROUP S		D	1	1.G FE	2,972,189	117.7510	2,625,839	2,230,000	2,835,648	0	(31,337)	0	0	7.125	4.461	AO	39,722	158,888	04/09/2019	10/01/2037
902613-AL-2	UBS GROUP AG		D	2	1.G FE	10,000,000	73.9260	7,392,550	10,000,000	10,000,000	0	0	0	0	3.179	3.179	FA	123,628	317,950	01/04/2022	02/11/2043
90320B-AA-7	UPC BROADBAND FINCO BV		D	1	3.C FE	10,386,250	88.0940	8,809,368	10,000,000	10,286,576	0	(44,941)	0	0	4.875	4.386	JJ	224,792	487,500	09/14/2021	07/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
90351D-AB-3	UBS GROUP FUNDING		D		1.G FE	1,588,057	97.7830	1,466,741	1,500,000	1,521,199	0	(11,724)	0	0	4.125	3.278	MS	16,672	61,875	10/20/2017	09/24/2025
90351D-AF-4	UBS GROUP FUNDING		D		1.G FE	6,984,530	97.5420	6,827,926	7,000,000	6,995,913	0	1,669	0	0	4.125	4.152	AO	60,958	288,750	03/29/2016	04/15/2026
91311Q-AC-9	UNITED UTILITIES PLC		D	1	2.A FE	1,755,560	107.9250	2,158,507	2,000,000	1,914,491	0	14,768	0	0	6.875	8.000	FA	51,944	137,500	10/18/2002	08/15/2028
92537V-AA-8	TK ELEVATOR HOLDCO GMBH		D	1	5.A FE	378,120	98.7490	405,858	411,000	382,486	0	4,366	0	0	7.625	9.544	JJ	14,451	15,669	02/08/2023	07/15/2028
92857W-AQ-3	VODAFONE GROUP PLC	LS	D	1	2.B FE	5,568,560	108.2720	4,330,883	4,000,000	5,341,070	0	(81,815)	0	0	6.150	3.039	FA	84,733	246,000	02/18/2021	02/27/2037
92858R-AA-8	VMED O2 UK FINANCING I		D	1	3.C FE	1,969,663	87.6400	1,713,358	1,955,000	1,961,140	0	(2,858)	0	0	4.250	4.157	JJ	38,313	83,088	09/11/2020	01/31/2031
94876Q-AA-4	WEIR GROUP PLC (THE)		D	1	2.C FE	3,841,938	92.8680	3,649,702	3,930,000	3,860,409	0	20,792	0	0	2.200	2.953	MN	11,528	86,460	03/09/2023	05/13/2026
980236-AQ-6	WOODSIDE FINANCE LTD		D	1	2.A FE	9,893,520	96.1200	8,650,824	9,000,000	9,592,816	0	(109,896)	0	0	4.500	3.088	MS	131,625	405,000	03/05/2021	03/04/2029
98313R-AC-0	WYNN MACAU LTD		D	1	4.A FE	364,500	98.6550	394,622	400,000	387,335	0	15,543	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	1,270,753	83.6520	1,045,644	1,250,000	1,254,837	0	(4,441)	0	0	5.125	4.913	JJ	29,540	64,063	02/27/2020	02/28/2030
A3158#-AC-3	HOFER FIN SVCS PP		D	1	1.G PL	10,000,000	98.7230	9,872,288	10,000,000	10,000,000	0	0	0	0	3.410	3.410	JJ	147,767	341,000	07/21/2017	07/25/2024
D5874#-AE-4	OLDENDORFF DRYBU PP		D	1	2.B	10,000,000	88.7540	8,875,377	10,000,000	10,000,000	0	0	0	0	4.480	4.480	FA	171,733	448,000	03/03/2015	02/13/2035
G03698-AW-6	ANGLIAN WATER PP		D	1	1.G FE	6,000,000	97.0350	5,822,121	6,000,000	6,000,000	0	0	0	0	3.290	3.290	AO	35,093	197,400	03/22/2016	04/27/2026
G4701H-AB-5	IHS HOLDING LTD		D	1	4.A FE	306,425	86.9690	304,391	350,000	311,227	0	4,802	0	0	5.625	10.115	MN	1,750	9,844	07/27/2023	11/29/2026
G87818-AC-3	THAMES WATER PP		D	1	2.A YE	10,000,000	97.8850	9,788,482	10,000,000	10,000,000	0	0	0	0	3.570	3.570	MS	98,175	357,000	02/26/2018	03/22/2025
N4445#-AR-7	IMTECH CAPITAL PP		D	1	6. *	0	0.0000	0	853,500	0	0	0	0	0	7.250	0.000	JD	0	0	06/18/2014	07/15/2024
N4445#-AV-8	IMTECH CAPITAL PP		D	1	6. *	0	0.0000	0	129,782	0	0	0	0	0	7.250	0.000	JD	0	0	06/18/2014	07/15/2024
N73388-AC-5	RED ELECTRICA PP		C	1	2.A	5,734,950	100.2190	5,010,947	5,000,000	5,146,597	0	(77,500)	0	0	5.310	3.612	AO	53,100	265,500	04/17/2015	10/19/2025
Q0697#-AC-0	AUSGRID FIN PTY PP		D	1	2.A FE	8,000,000	86.9610	6,956,900	8,000,000	8,000,000	0	0	0	0	3.750	3.750	AO	75,000	304,000	08/28/2017	10/01/2032
Q9194*-AA-7	TRANSURBAN QUEEN PP		D	1	2.B FE	6,000,000	96.4260	5,785,584	6,000,000	6,000,000	0	0	0	0	4.160	4.160	MS	68,640	249,600	09/15/2015	09/22/2025
V6179#-AA-2	FIRST OMEGA SHIPPING PP		D	1	2.C	866,132	99.3660	860,645	866,132	866,132	0	0	0	0	4.650	4.650	JD	559	40,275	06/04/2014	06/25/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,597,549,259	XXX	2,460,264,805	2,565,931,521	2,584,504,903	0	(1,893,854)	6,023,091	0	XXX	XXX	XXX	31,053,740	112,778,226	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			4	1.A FM	29,998	97.1440	33,787	34,781	30,385	0	128	0	0	5.500	9.988	MON	159	1,913	09/30/2008	05/25/2033
008414-AB-0	ABMT 2013-1 B1			4	1.A	1,620,396	96.1250	1,533,001	1,594,792	1,604,391	0	9,226	0	0	3.542	3.191	MON	4,707	56,700	05/08/2017	07/25/2043
00841X-AN-0	ABMT 2015-2 A13			4	1.A	1,069,338	90.3200	953,907	1,056,136	1,073,453	0	9,997	0	0	3.500	3.110	MON	3,080	36,965	11/10/2016	03/25/2045
00842A-AU-3	ABMT 2015-4 A19			4	1.A	249,870	90.4570	222,822	246,329	250,414	0	3,049	0	0	3.499	3.069	MON	718	8,621	08/11/2016	06/25/2045
00842A-CB-3	ABMT 2015-4 B1			4	1.A	1,378,437	95.0110	1,280,933	1,348,188	1,353,944	0	4,439	0	0	3.499	3.142	MON	3,931	47,330	08/11/2016	06/25/2045
00842E-AS-0	ABMT 2016-2 B1			4	1.A	3,015,487	93.5690	2,855,476	3,051,727	3,026,559	0	(6,213)	0	0	3.760	4.005	MON	9,562	114,782	09/14/2018	03/25/2046
02151F-AF-6	CWALT 2007-21CB 1A6			4	1.A FM	209,221	76.9040	177,080	230,262	165,641	0	(6,935)	0	0	6.000	8.874	MON	1,151	13,633	07/17/2007	09/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1.A FM	8,855	82.1690	7,935	9,657	8,680	0	(176)	0	0	5.564	4.781	MON	45	268	09/06/2005	09/25/2035
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC			4	1.A FM	199,347	48.6500	115,538	237,489	115,538	(105,053)	2,359	0	0	2.097	3.521	MON	415	6,853	03/20/1997	03/25/2037
05946X-GP-2	BAFC 2004-3 1A1			4	1.A FM	42,833	95.2910	43,235	45,371	42,954	0	(1,556)	0	0	5.500	6.593	MON	208	2,495	12/17/2007	10/25/2034
05946X-S6-1	BAFC 2005-7 3A1			4	1.A FM	57,081	97.0850	55,877	57,555	57,220	0	(92)	0	0	5.750	5.875	MON	276	3,304	01/25/2006	11/25/2035
05951F-AG-9	BAFC 2007-1 TA5			4	1.A FM	105,482	85.8030	105,827	123,336	105,482	0	0	18,703	0	6.590	7.861	MON	677	6,226	02/15/2007	01/25/2037
06606B-AL-4	BAMF 1997-1 B1			4	6. FE	1,387,972	17.5030	1,123,710	6,420,000	958,691	0	(198,767)	0	0	6.940	46.512	MON	25,990	731,780	09/22/2006	09/09/2021
09774X-AG-7	BCM 1998-A B1			4	6. FE	1	72.6520	972,429	1,338,469	1	0	0	0	0	7.430	0.000	MON	0	99,401	03/01/2023	04/15/2028
10638M-AA-8	Brean Asset Back2021RM2 ities 2021-RM2 A			4	1.A FE	12,655,234	89.8180	11,585,139	12,898,455	12,762,022	0	72,962	0	0	1.750	2.286	MON	3,762	224,113	12/25/2023	10/25/2061
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
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A			4	1.A FE	5,417,942	93.1000	5,315,676	5,709,641	5,434,071	0	16,129	0	0	4.000	8.093	MON	3,806	185,239	02/24/2023	02/25/2037
12543P-AQ-6	CWHL 2006-21 A15			4	1.A FM	8,958	48.4200	16,273	33,608	6,804	0	689	0	0	6.000	61.279	MON	168	1,299	12/01/2023	02/25/2037
12628K-AF-9	CSAB 2006-3 A3A			4	1.A FM	152,834	11.7050	101,871	870,354	134,365	0	(18,450)	0	0	6.450	11.025	MON	4,678	8,608	10/20/2006	11/25/2036
126378-AD-0	CSMC 2007-1 1A1D			4	1.A FM	45,233	5.1600	48,589	941,699	45,196	0	(11,600)	27,698	0	5.942	19.739	MON	4,663	13,766	01/23/2007	02/25/2037
12647P-AF-5	CSMC 2013-7 A5			4	1.A	259,450	88.9610	231,334	260,039	259,417	0	(57)	0	0	3.000	3.025	MON	650	7,801	01/26/2015	08/25/2043
12649K-AL-1	CSMC 2015-WIN1 A7			4	1.A	186,166	89.5890	166,615	185,977	186,327	0	279	0	0	3.000	2.925	MON	465	5,579	01/13/2015	12/25/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
12649K-AU-1	CSMC 2015-WIN1 B1			4	1.A	1,691,995	95.2070	1,535,727	1,613,044	1,644,298	0	20,453	0	0	3.771	2.939	MON	5,070	60,851	10/26/2016	12/25/2044
12649N-AS-0	CSMC 2015-1 B1			4	1.A	3,810,251	94.8740	3,554,966	3,747,020	3,777,794	0	18,283	0	0	3.900	3.644	MON	12,179	146,289	04/27/2016	01/25/2045
12653T-BW-0	CSMC 2018-J1 B2			4	1.A	4,615,618	89.5040	4,082,688	4,561,451	4,608,370	0	4,534	0	0	3.582	3.428	MON	13,617	163,625	03/02/2022	02/25/2048
12654P-AE-8	CSMC 2018-RPL9 A			4	1.A	1,434,097	94.3550	1,355,920	1,437,048	1,434,082	0	484	0	0	3.850	3.869	MON	4,611	55,326	10/02/2018	09/25/2057
12667G-7H-0	CWALT 2005-46CB A14			4	1.A FM	211,539	72.1240	201,918	279,962	207,210	0	(8,916)	1,351	0	5.500	6.684	MON	1,283	15,378	10/19/2006	10/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8			4	1.A FM	231,555	78.9190	224,057	283,908	235,596	0	4,041	52,353	0	5.500	13.778	MON	1,301	15,615	10/17/2007	05/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	1.A FM	609,247	65.6020	458,474	698,873	479,355	0	(30,343)	0	0	5.750	7.022	MON	3,349	40,368	11/04/2005	08/25/2035
12668A-MH-5	CWALT 2005-49CB A3			4	2.B FM	608,321	65.6980	432,058	657,644	480,371	0	(24,552)	0	0	5.500	5.580	MON	3,014	36,170	01/30/2008	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	1.A FM	130,011	76.2440	105,847	138,826	106,545	0	(3,755)	0	0	5.500	7.421	MON	636	7,633	09/07/2005	11/25/2035
126694-HK-7	CWHL 2005-25 A6			4	1.A FM	55,802	50.3350	32,741	65,048	32,057	0	(3,200)	0	0	5.500	7.350	MON	298	3,317	05/01/2023	11/25/2035
126694-JX-7	CWHL 2005-24 A7			4	1.A FM	102,293	55.8060	67,457	120,879	69,110	0	(5,299)	0	0	5.500	6.800	MON	554	6,615	10/28/2005	11/25/2035
15132E-LC-0	CDMC 2005-1 A5			4	1.A FM	28,380	94.6880	26,889	28,398	28,382	0	51	0	0	5.105	6.333	MON	121	1,450	11/19/2009	02/18/2035
173100-AR-9	CMSI 2006-6 B1			4	1.A FM	266,603	46.7820	253,190	541,217	253,190	(157,381)	17,227	0	0	6.000	10.589	MON	2,706	10,336	11/13/2007	11/25/2036
17312H-AE-9	CRMSI 2007-2 A5			4	1.A FM	207,850	97.5620	202,789	207,857	205,246	0	(519)	0	0	7.152	6.720	MON	1,239	9,680	06/20/2007	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1			4	1.A	723,195	90.6250	653,050	720,605	724,189	0	2,983	0	0	3.500	3.373	MON	2,102	25,221	11/17/2015	06/25/2044
20753Y-CK-6	FNMA - CAS2022R04 2022-R04 1M2			4	1.A	425,000	101.9450	433,266	425,000	425,000	0	0	0	0	8.437	8.570	MON	598	34,277	04/04/2022	03/25/2042
22541Q-FV-9	CSFB 2003-17 1A4			4	4.B FM	35,042	95.9290	34,932	36,415	35,603	0	26	0	0	5.500	5.977	MON	167	2,003	06/26/2007	06/25/2033
24380X-AA-5	Deephaven Reside20222 rtgage 2022-2 A1			4	1.A FE	3,979,502	94.6710	3,840,634	4,056,835	3,983,250	0	2,247	0	0	4.300	4.639	MON	14,537	174,444	08/17/2022	03/25/2067
251510-FX-6	DBALT 2005-4 A6			4	3.B FM	99,985	84.8870	93,150	109,734	96,908	0	(1,020)	0	0	5.300	6.597	MON	485	4,779	01/25/2006	09/25/2035
25151E-AD-5	DBALT 2006-AB3 A4			4	1.A FM	161,772	93.3270	175,042	187,559	153,307	0	713	0	0	6.923	9.743	MON	1,082	9,352	06/14/2006	07/25/2036
29977J-AA-4	EVER 2013-1 A1			4	1.A	146,483	89.1250	146,073	163,896	144,711	0	(12,000)	0	0	2.250	2.265	MON	307	3,688	01/31/2014	03/25/2043
29978C-AA-8	EVER 2018-1 A1			4	1.A	680,007	89.6210	616,361	687,744	671,642	0	(11,993)	0	0	3.500	0.267	MON	2,006	24,071	02/08/2018	02/25/2048
32051G-TE-5	FHASI 2005-FA6 A5			4	1.A FM	161,408	53.7100	138,309	257,512	135,827	0	(13,536)	0	0	5.500	7.872	MON	1,180	14,189	06/29/2006	09/25/2035
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
3622MW-AH-6	GSR 2007-3F 2A7			4	4.A FM	27,686	160.1320	46,538	29,062	29,088	0	(111)	0	0	5.750	5.359	MON	139	1,672	07/06/2007	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4			4	4.A FM	84,017	104.4440	107,340	102,773	102,661	0	(71)	0	0	5.000	4.961	MON	428	5,139	07/08/2008	05/25/2037
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2			4	1.A	13,187,040	81.8350	10,985,587	13,424,058	13,200,065	0	11,369	0	0	2.500	2.685	MON	27,967	335,601	01/10/2022	05/28/2052
437089-AE-5	INHEL 2006-1 A5			4	1.A FM	23,761	81.8000	119,829	146,490	392	0	(137)	0	0	6.522	8,888.000	MON	796	139	07/01/2008	05/25/2036
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			4	1.A FM	8	98.5080	8	8	8	0	0	0	0	6.060	5.558	MON	0	1	01/12/2006	09/25/2035
464120-AE-7	IRWHE 2006-2 2A4			4	1.A FM	2,042	96.9700	2,027	2,091	58	0	(14)	0	0	6.670	8,888.000	MON	12	143	07/12/2006	02/25/2036
46591T-AC-8	JPMMT 2020-2 A3			4	1.A	343,010	88.4280	296,327	335,104	361,072	0	20,951	0	0	3.500	2.350	MON	977	11,729	02/19/2020	07/25/2050
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1.A FM	1,117,583	28.3900	551,622	1,943,021	581,238	0	(47,257)	0	0	6.500	7.123	MON	10,525	26,173	08/11/2006	07/25/2036
46648H-AN-3	JPMMT 2017-2 A13			4	1.A	657,980	88.5580	578,491	653,234	664,036	0	7,988	0	0	3.500	3.279	MON	1,905	22,863	05/22/2017	05/25/2047
46649H-AN-2	JPMMT 2017-6 A13			4	1.A	4,263,478	88.7630	3,769,916	4,247,147	4,254,787	0	1,727	0	0	3.500	3.459	MON	12,388	148,593	12/14/2017	12/25/2048
46649H-AY-8	JPMMT 2017-6 B1			4	1.A	4,707,353	89.1820	3,993,152	4,477,530	4,639,319	0	40,345	0	0	3.778	3.201	MON	14,099	169,194	10/11/2019	12/25/2048
46652H-AC-0	JPMWM 2020-ATR1 A3			4	1.A	2,748,371	85.2710	2,270,479	2,662,666	2,861,417	0	113,902	0	0	3.000	1.987	MON	6,657	79,880	07/30/2020	02/25/2050
46653J-BU-4	JPMMT 2020-5 B1			4	1.A	4,186,269	83.3240	3,269,525	3,923,861	4,142,837	0	32,431	0	0	3.573	2.987	MON	11,682	140,372	03/04/2021	12/25/2050
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4			4	1.A	11,980,392	87.5850	10,243,322	11,695,319	11,954,225	0	10,092	0	0	2.500	2.103	MON	24,365	292,383	07/23/2021	12/25/2051
46655D-BY-7	JP Morgan Mortga20222			4	1.A	9,147,607	79.5230	7,782,728	9,786,808	9,163,847	0	6,444	0	0	2.500	3.226	MON	20,389	244,670	02/24/2022	08/25/2052
525200-AG-9	RAST 2006-7 1A7			4	3.A FM	532,755	58.5480	479,800	819,497	520,541	0	(30,022)	27,949	0	6.000	5.972	MON	4,097	46,079	03/01/2023	11/25/2036
52521H-AD-5	LMT 2006-9 1A4			4	3.C FM	126,996	62.2580	111,453	179,019	123,917	0	(7,131)	1,255	0	5.750	5.612	MON	858	10,214	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5			4	1.A FM	9,442	100.0000	10,025	10,025	9,442	0	0	0	0	6.550	(5.654)	MON	55	459	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			4	1.A FM	1,030,098	84.1400	1,102,547	1,310,376	1,223,083	0	76	0	0	6.450	4.542	MON	7,043	59,948	05/01/2023	12/25/2042
52524M-AV-1	LXS 2007-9 WF3			4	1.A FM	392,059	90.7990	547,470	602,948	537,750	0	9,097	0	0	5.022	6.231	MON	2,523	21,077	05/24/2007	04/25/2037
52524P-AL-6	LXS 2007-6 3A5			4	1.A FM	83,599	94.4210	100,695	106,645	94,713	0	409	0	0	5.720	7.898	MON	508	4,573	05/07/2007	05/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
576434-RW-6	MALT 2004-5 B1			4	4.B FM	2,096,670	86.2550	2,100,866	2,435,634	2,095,409	0	(4,374)	31,175	0	6.373	6.614	MON	12,935	155,081	10/17/2007	06/25/2034
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
599809-CQ-1	MCMLT 2015-1 B2			4	1.A	951,484	93.5150	888,390	950,000	950,202	0	1,055	0	0	3.720	3.855	MON	2,945	35,480	04/25/2019	06/25/2056
59980T-AE-6	MCMLT 2016-1 B1			4	1.A	7,755,000	94.6870	7,574,984	8,000,000	7,867,102	0	(22,744)	0	0	3.975	4.327	MON	26,503	310,967	11/02/2018	04/25/2057
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
59981H-AB-7	MCMLT 2017-1 M1			4	1.A	1,574,275	98.1780	1,591,470	1,621,001	1,617,914	0	(18)	0	0	3.250	0.457	MON	4,390	52,682	03/13/2017	11/25/2058
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1.A FM	393,936	32.1460	228,910	712,104	231,366	0	(23,612)	0	0	6.592	7.002	MON	3,912	8,043	09/22/2006	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S			4	1.A FM	457,773	36.2220	419,788	1,158,919	423,450	0	(34,356)	0	0	6.358	6.153	MON	6,140	14,753	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			4	1.A	1,370,105	89.8640	1,250,656	1,391,719	1,370,555	0	(8,082)	0	0	3.250	3.530	MON	3,769	45,206	01/20/2017	07/25/2043
693456-AN-5	PMTLT 2013-J1 B1			4	1.A	1,060,668	95.5170	1,012,009	1,059,510	1,059,315	0	1,536	0	0	3.539	3.514	MON	3,124	37,497	01/06/2017	09/25/2043
69371V-AA-5	PSMC 2018-1 A1			4	1.A	10,529	98.6430	10,519	10,664	10,642	0	(14)	0	0	3.500	0.513	MON	31	373	03/08/2018	02/25/2048
69371V-AM-9	PSMC 2018-1 A12			4	1.A	75,401	98.6360	77,137	78,204	77,884	0	(211)	0	0	3.500	1.035	MON	228	2,737	03/08/2018	02/25/2048
69376C-AC-8	PSMC Trust 20212 2021-2 A3			4	1.A	5,315,508	87.9410	5,391,417	6,130,700	5,358,509	0	43,001	0	0	2.500	5.368	MON	12,772	76,634	06/27/2023	05/25/2051
74922E-AF-6	RALI 2006-QS6 1A6			4	3.C FM	86,319	76.9560	79,401	103,177	87,708	0	(572)	0	0	6.250	5.678	MON	537	6,449	06/01/2006	06/25/2036
74968R-AA-3	RPIT 2019-1 A			4	1.A FE	2,766,098	87.8590	2,430,649	2,766,530	2,765,817	0	(496)	0	0	2.750	2.771	MON	1,268	76,080	06/18/2020	10/25/2063
75970J-AD-8	RAMC 2007-1 AF1			4	1.A FM	855,245	27.0140	424,145	1,570,121	364,404	0	(48,634)	0	0	5.742	10.083	MON	7,513	63,314	11/21/2007	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			4	1.A FM	1,129,449	26.8610	548,515	2,042,034	487,513	0	(65,859)	0	0	5.710	9.222	MON	9,717	81,885	03/14/2007	04/25/2037
759950-GV-4	RAMC 2006-1 AF3			4	1.A FM	2,143,431	44.5720	1,333,018	2,990,706	1,271,652	0	(101,695)	0	0	5.608	7.741	MON	13,977	154,536	03/06/2006	05/25/2036
76110W-SZ-0	RASC 2003-KS7 AI5			4	1.A FM	108,184	98.7350	122,776	124,349	121,825	0	(122)	0	0	4.012	8.126	MON	416	5,433	08/04/2011	09/25/2033
761118-XQ-6	RALI 2006-QS3 1A12			4	1.E FM	80,294	81.2350	79,154	97,439	86,534	0	(731)	0	0	6.000	5.372	MON	487	5,100	03/22/2006	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4			4	1.A FM	95,857	77.3790	92,071	118,988	95,574	0	(1,582)	5,140	0	5.500	6.360	MON	545	6,416	10/28/2005	11/25/2035
78471K-AE-1	SFPMT 2016-1A 1A4			4	1.A	599,237	89.2350	560,566	628,193	583,246	0	(32,325)	0	0	3.000	1.028	MON	1,570	18,846	12/16/2016	11/25/2046
81745B-AN-5	SEMT 2013-6 B2			4	1.A	891,645	95.5810	855,247	894,791	892,278	0	(210)	0	0	3.518	3.581	MON	2,623	31,455	12/06/2016	05/25/2043
81745D-AE-1	SEMT 2013-9 A1			4	1.A	100,471	91.6640	93,721	102,245	100,365	0	(979)	0	0	3.500	0.298	MON	298	3,579	07/19/2013	07/25/2043
81745J-AA-6	SEMT 2013-11 A1			4	1.A	673,816	92.0430	637,740	692,870	672,728	0	(12,346)	0	0	3.500	0.577	MON	2,021	24,250	10/10/2013	09/25/2043
81745J-AQ-1	SEMT 2013-11 B3			4	1.A	572,205	96.6400	561,045	580,550	574,847	0	(2,388)	0	0	3.651	4.087	MON	1,766	21,195	08/08/2018	09/25/2043
81745N-AJ-8	SEMT 2014-1 B2			4	1.A	974,916	98.9870	961,094	970,934	970,734	0	1,164	0	0	4.388	3.718	MON	3,550	39,080	07/13/2018	04/25/2044
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
81746D-AG-5	SEMT 2017-5 A7			4	1.A	6,429,352	89.5320	5,805,081	6,483,828	6,438,545	0	(28,823)	0	0	3.500	0.096	MON	18,911	226,934	07/12/2017	08/25/2047
81746N-AU-2	SEMT 2016-3 A19			4	1.A	926,711	88.9140	807,200	907,845	932,565	0	16,041	0	0	3.500	2.990	MON	2,648	31,780	10/12/2016	11/25/2046
81746T-CB-9	SEMT 2017-1 B1			4	1.A	1,658,986	91.1110	1,468,831	1,612,134	1,644,735	0	13,372	0	0	3.607	3.246	MON	4,846	58,138	07/18/2019	02/25/2047
81746X-AU-0	SEMT 2017-3 A19			4	1.A	764,993	88.7620	691,227	778,743	752,191	0	(19,101)	0	0	3.500	0.402	MON	2,271	27,256	03/13/2017	04/25/2047
81747E-CD-7	SEMT 2018-CH2 B1A			4	1.A	8,711,513	89.0900	7,289,535	8,182,225	8,607,268	0	153,408	0	0	3.750	3.060	MON	25,569	306,833	08/13/2020	06/25/2048
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4			4	1.A	8,364,298	86.3740	7,074,267	8,190,255	8,346,218	0	(758)	0	0	2.500	2.168	MON	17,063	204,757	09/21/2021	10/25/2051
822804-AA-8	SAFT 2013-1 A1			4	1.A	368,128	94.1300	338,558	359,671	369,800	0	7,229	0	0	3.750	3.144	MON	1,124	13,488	12/10/2014	07/25/2043
82281E-CK-1	SCOT 2016-1 1A19			4	1.A	1,459,422	89.0200	1,301,004	1,461,477	1,458,086	0	(2,344)	0	0	3.500	0.031	MON	4,263	51,152	11/21/2016	11/25/2046
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	1.A FM	204,630	41.1510	823,020	2,000,000	151,147	0	20,985	0	0	4.750	15.725	MON	0	24,750	11/23/2005	12/25/2036
89171Y-AG-6	TPMT 2015-2 1B3			4	1.A	658,594	87.7570	658,178	750,000	669,796	0	1,216	0	0	3.676	4.835	MON	2,298	26,836	05/18/2022	11/25/2060
89173C-AB-3	TPMT 2016-5 A2			4	1.A	10,236,213	96.8700	9,435,104	9,740,000	9,873,363	0	17,886	0	0	3.250	2.147	MON	26,379	316,550	05/26/2020	10/25/2056
89173F-AE-0	TPMT 2017-1 B1			4	1.A	5,258,594	90.2700	4,513,482	5,000,000	5,179,734	0	31,433	0	0	3.857	3.435	MON	16,071	191,455	01/16/2020	10/25/2056
89176L-AB-0	TPMT 2018-6 A1B			4	1.A	23,189,790	94.1540	23,983,186	25,472,250	23,534,386	0	194,895	0	0	3.750	5.334	MON	79,601	955,209	10/27/2022	03/25/2058
89177B-AA-3	TPMT 2019-1 A1			4	1.A	1,975,557	96.1670	1,911,480	1,987,663	1,975,967	0	(1,186)	0	0	3.750	3.867	MON	6,211	74,659	01/24/2019	03/25/2058
89177L-AE-3	TPMT 2019-3 M1			4	1.A	5,350,000	88.7540	4,437,701	5,000,000	5,275,315	0	40,920	0	0	4.250	3.670	MON	17,708	203,103	12/11/2019	02/25/2059
89177W-AB-5	TPMT 2019-MH1 A2			4	1.A FE	5,120,703	98.2560	4,912,821	5,000,000	5,007,277	0	(31,117)	0	0	3.000	2.307	MON	12,500	150,000	08/07/2020	11/25/2058

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
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
89178B-AC-8	TPMT 2019-4 M1			4	1.C	16,384,219	85.2540	13,001,276	15,250,000	16,204,281	0	60,445	0	0	3.500	2.852	MON	44,479	533,750	06/10/2021	10/25/2059
929227-2G-0	WAMU 2003-S5 1A4			4	1.A FM	39,829	96.4050	45,984	47,699	40,655	0	(1,236)	0	0	5.500	11.084	MON	219	2,623	11/05/2008	06/25/2033
93934F-EQ-1	WMALT 2005-9 2A4			4	1.A FM	47,344	84.6810	43,417	51,272	48,072	0	219	0	0	5.500	6.883	MON	235	2,820	09/30/2005	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6			4	1.A FM	504,949	21.5040	305,696	1,421,591	343,628	0	(35,775)	0	0	6.768	7.243	MON	8,018	16,103	06/15/2006	07/25/2036
949831-AA-9	WFMBS 2019-3 A1			4	1.A	290,302	88.2270	252,574	286,276	307,483	0	19,814	0	0	3.500	2.505	MON	835	10,020	09/10/2019	07/25/2049
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1			4	1.A	4,380,644	81.9550	3,659,917	4,465,773	4,384,383	0	3,255	0	0	2.500	2.705	MON	9,304	111,644	01/13/2022	08/25/2051
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3			4	1.A FM	15,328	83.6050	12,606	15,078	8,999	0	(6,099)	0	0	7.770	8.888.000	MON	98	(216)	12/22/1997	05/25/2028
97652P-AW-1	WIN 2014-1 B3			4	1.A	1,329,730	94.0850	1,231,277	1,308,685	1,328,595	0	13,747	0	0	3.919	3.556	MON	4,274	51,283	10/18/2017	06/20/2044
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						248,092,447	XXX	223,736,614	266,511,161	244,181,401	(262,434)	176,037	165,624	0	XXX	XXX	XXX	730,526	9,286,340	XXX	XXX
05223H-AA-0	AFHT 2019-FAIR A	CF		4	1.A FE	33,822,813	99.4200	33,802,926	34,000,000	33,938,590	0	89,422	0	0	6.459	3.640	MON	103,700	2,087,614	09/08/2022	09/15/2032
054970-AL-2	BFLD 2019-DPLO D			4	1.A	446,600	98.8210	442,719	448,000	447,688	0	407	0	0	7.316	3.911	MON	1,548	31,425	04/20/2021	10/15/2034
05525J-AA-1	BAMLL 2016-SS1 A	CF		4	1.A	10,299,680	95.4270	9,542,669	10,000,000	10,056,535	0	(34,482)	0	0	3.665	3.313	MON	30,542	366,506	01/28/2016	12/15/2035
05526W-AG-8	BAMLL 2015-HAUL XB			4	1.D FE	2,267,164	1.9340	1,077,177	0	1,166,707	0	(153,540)	0	0	0.309	1.483	MON	14,335	209,423	06/21/2016	07/07/2043
05548W-AA-5	BBCMS 2018-TALL A			4	1.A	14,909,523	92.6540	13,898,126	15,000,000	14,970,402	0	868	0	0	6.281	0.161	MON	44,489	888,312	03/19/2018	03/15/2037
05548W-AC-1	BBCMS 2018-TALL B			4	1.A	12,911,526	87.7360	11,396,968	12,990,000	12,963,963	0	562	0	0	6.524	0.164	MON	40,018	802,071	03/19/2018	03/15/2037
05554B-AA-2	BFLD Trust 2021FPM 2021-FPM A	CF		4	1.A FE	7,987,891	97.3930	7,913,145	8,125,000	8,038,918	0	40,997	0	0	7.076	5.069	MON	27,150	546,511	09/15/2022	06/15/2038
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
05591Q-AJ-5	BPR 2021-KEN C			4	1.G FE	10,000,000	99.8740	9,987,375	10,000,000	10,000,000	0	0	0	0	8.020	8.150	MON	37,873	773,455	02/18/2021	02/15/2029
05604F-AA-3	BWAY 2013-1515 A1	CF		4	1.A	660,835	97.2950	644,717	645,696	645,696	0	(1,165)	0	0	2.809	2.457	MON	1,509	18,112	02/26/2013	03/10/2033
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C			4	1.G FE	10,481,055	84.9850	8,498,535	10,000,000	10,441,775	0	35,058	0	0	3.542	2.803	MON	29,520	359,157	02/09/2022	03/09/2044
05606J-AG-0	BX 2018-BILT B			4	1.B FE	7,971,250	98.9720	7,917,753	8,000,000	7,984,958	0	(4,264)	0	0	6.679	0.136	MON	25,231	500,652	08/06/2018	05/15/2030
05609G-AA-6	BXMT Ltd 2021FL4 2021-FL4 A			4	1.A FE	9,768,750	93.7520	9,375,245	10,000,000	9,938,842	0	126,280	0	0	6.520	5.685	MON	30,368	615,448	09/27/2022	05/15/2038
05609J-AJ-1	BXHPP Trust 2021FILM 2021-FILM B	CF		4	1.A	14,000,000	91.7340	12,842,781	14,000,000	14,000,000	0	0	0	0	6.370	5.150	MON	41,537	842,268	08/17/2021	08/15/2036
05609M-CE-3	BMO 2022-C1 Mort2022C1 st 2022-C1 XA			4	1.A FE	9,613,844	2.8500	7,113,719	0	7,570,328	0	(1,113,241)	0	0	0.481	0.996	MON	100,120	1,338,785	02/18/2022	02/17/2055
05609Q-AC-0	BX Trust 2021ACNT 2021-ACNT B			4	1.A	42,895,011	98.4410	42,329,448	43,000,000	42,939,391	0	20,770	0	0	6.468	1.393	MON	131,330	2,739,552	11/04/2021	11/15/2038
05609R-AG-9	BX 2021 2021-BXMF B			4	1.A	27,155,489	97.8590	26,844,160	27,431,335	27,267,566	0	49,173	0	0	6.260	1.342	MON	81,089	1,689,868	10/28/2021	10/15/2026
05610M-AA-0	BX Trust 2022CSMO 2022-CSMO A			4	1.A	13,943,873	100.1480	14,020,788	14,000,000	13,960,816	0	10,328	0	0	7.471	3.706	MON	48,712	1,007,987	05/27/2022	06/15/2027
06054A-AV-1	BACM 2015-UBS7 ASB	CF		4	1.A	4,082,678	97.8730	3,879,512	3,963,812	3,973,329	0	(10,118)	0	0	3.429	2.987	MON	11,327	137,488	09/14/2015	09/15/2048
06541Q-BV-6	Bank nBNK43 2022-BNK43 XA			4	1.A FE	6,462,469	5.9140	5,615,059	0	5,757,736	0	(528,511)	0	0	0.895	7.687	MON	70,798	918,831	08/09/2022	08/15/2055
08162Y-AF-9	BENCHMARK Mortga2019B14 2019-B14 AS			4	1.A	5,442,188	85.9800	4,298,988	5,000,000	5,313,504	0	(50,519)	0	0	3.352	2.199	MON	13,965	167,575	05/26/2021	12/15/2062
12482H-AA-2	CAMB 2019-LIFE A			4	1.A	4,372,500	99.2870	4,348,784	4,380,000	4,376,052	0	1,919	0	0	6.473	3.057	MON	13,204	269,823	02/23/2022	12/15/2037
12531W-AZ-5	CFCRE 2016-C3 ASB	CF		4	1.A	785,353	98.3470	749,913	762,517	764,697	0	(1,718)	0	0	3.688	3.236	MON	2,343	28,122	01/22/2016	01/10/2048
12592L-BK-7	COMM 2014-CR20 XA			4	1.A FE	1,096,992	0.4200	205,430	0	186,717	0	(506,186)	0	0	0.924	14.277	MON	37,644	485,284	06/16/2016	11/10/2047
12593A-BD-6	COMM Mortgage Tr2015CR23 2015-CR23 B	CF		4	1.A	2,934,727	94.9130	2,847,381	3,000,000	2,966,320	0	22,626	0	0	4.183	5.061	MON	10,458	125,490	08/01/2022	05/10/2048
12593F-BB-9	COMM 2015-LC21 ASB	CF		4	1.A	1,323,398	98.6290	1,267,277	1,284,891	1,287,094	0	(2,854)	0	0	3.421	2.973	MON	3,663	43,956	06/12/2015	07/10/2048
12593J-BC-9	COMM 2015-CR24 ASB	CF		4	1.A	2,704,002	98.6280	2,589,245	2,625,272	2,629,007	0	(6,836)	0	0	3.445	2.989	MON	7,537	90,441	07/24/2015	08/10/2048
12595H-AA-6	COMM 2017-PANW A	CF		4	1.A FE	10,047,457	89.3210	9,191,174	10,290,000	10,240,981	0	50,592	0	0	3.244	3.792	MON	27,817	333,808	06/27/2022	10/10/2029
12635R-BB-3	CSAIL Commercial2015C4 e Trus 2015-C4 AS	CF		4	1.A	5,150,020	94.8870	5,218,796	5,500,000	5,282,487	0	106,588	0	0	4.174	6.510	MON	19,132	229,581	09/28/2022	11/15/2048
12635W-AA-5	COMM 2016-787S A	CF		4	1.A	8,090,036	93.4930	7,343,842	7,855,000	7,906,049	0	(26,188)	0	0	3.545	3.204	MON	23,205	278,460	02/19/2016	02/10/2036
17291H-AG-9	Citigroup Commer2021PRM2tgage 2021-PRM2 B	CF		4	1.A	15,400,000	97.2660	14,978,893	15,400,000	15,400,000	0	0	0	0	6.670	5.619	MON	48,507	973,398	10/22/2021	10/15/2038
17323C-AJ-6	Citigroup Commer2015GC27tgage 2015-GC27 AS	CF		4	1.A	13,214,019	96.6960	13,121,693	13,570,000	13,419,372	0	140,488	0	0	3.571	4.727	MON	40,382	484,585	09/28/2022	02/10/2048
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	236,820	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

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
193051-AA-7	Cold Storage Tru2020ICE5 2020-ICE5 A			4	1.A	4,292,720	99.3640	4,297,655	4,325,158	4,310,686	0	10,680	0	0	6.370	1.268	MON	13,011	260,022	02/22/2022	11/15/2037
233062-AG-3	DBCG 2017-BBG B			4	1.A	12,500,000	99.4200	12,427,451	12,500,000	12,500,000	0	0	0	0	8.500	3.222	MON	50,174	861,549	06/14/2017	06/15/2034
233062-AJ-7	DBCG 2017-BBG C			4	1.A	3,500,000	98.9700	3,463,944	3,500,000	3,500,000	0	0	0	0	8.500	4.107	MON	14,049	244,328	06/14/2017	06/15/2034
30310X-AG-4	FREMF 2019-K94 C			4	1.D	7,504,219	92.3510	6,464,542	7,000,000	7,334,702	0	(57,479)	0	0	3.965	2.999	MON	23,129	281,531	12/15/2020	07/25/2052
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
30314D-AG-4	FREMF 2019-K96 C		CF	4	1.B	6,753,831	91.6300	5,730,552	6,254,000	6,588,143	0	(57,450)	0	0	3.812	2.741	MON	19,867	241,795	01/13/2021	08/25/2056
36228C-VB-6	GSMS 2005-ROCK D			4	1.A FM	3,308,438	98.6450	2,959,351	3,000,000	3,065,927	0	(47,799)	0	0	5.415	3.736	MON	13,538	162,450	06/27/2018	05/03/2032
36228C-VC-4	GSMS 2005-ROCK E			4	2.C FM	7,729,570	97.8800	6,949,496	7,100,000	7,239,207	0	(100,838)	0	0	5.465	3.968	MON	32,335	388,015	09/18/2018	05/03/2032
36228C-VC-4	GSMS 2005-ROCK E			4	3.A FM	7,923,984	97.8800	6,851,616	7,000,000	7,185,114	0	(134,371)	0	0	5.465	3.443	MON	31,879	382,550	03/25/2019	05/03/2032
36254X-AA-2	GSMS 2017-FARM A		CF	4	1.A	2,063,556	83.7960	1,675,924	2,000,000	2,026,948	0	(4,643)	0	0	3.541	3.181	MON	5,901	71,796	12/18/2017	01/10/2043
36254X-AE-4	GSMS 2017-FARM B			4	1.A	1,982,842	80.2190	1,604,374	2,000,000	1,993,097	0	1,711	0	0	3.541	0.086	MON	5,901	71,796	12/18/2017	01/10/2043
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
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
465979-AC-6	JP Morgan Chase 2022NXSSal Mor 2022-NXSS XCP			4	1.F FE	497,481	0.1500	329,880	0	92,990	0	(324,500)	0	0	0.152	20.587	MON	15,610	339,802	09/16/2022	08/15/2039
465979-AG-7	JP Morgan Chase 2022NXSSal Mor 2022-NXSS B			4	1.D FE	8,279,250	100.0200	8,301,684	8,300,000	8,284,073	0	3,391	0	0	8.035	5.820	MON	31,060	645,071	09/16/2022	08/15/2039
46646G-AE-7	JPMCC 2016-NINE B			4	1.A	4,812,891	87.8110	4,390,526	5,000,000	4,939,487	0	20,480	0	0	2.854	3.431	MON	11,892	144,687	02/24/2017	09/06/2038
46646R-AL-7	JPMDB 2016-C4 XA			4	1.A FE	8,544,567	1.6380	3,163,646	0	3,587,910	0	(1,330,192)	0	0	0.704	(0.968)	MON	113,400	1,582,122	10/28/2021	12/15/2049
54910J-AQ-7	LSTAR Commercial20153 e Trus 2015-3 B			4	1.A	6,994,148	97.0320	6,933,871	7,146,000	7,085,692	0	57,447	0	0	3.134	4.182	MON	18,661	229,017	05/18/2022	04/20/2048
556227-AG-1	MAD 2015-11MD C			4	1.A	9,693,778	82.3880	8,238,774	10,000,000	9,932,045	0	33,118	0	0	3.555	3.948	MON	29,623	360,417	09/15/2015	09/10/2035
61690G-AJ-0	MSBAM 2014-C14 B			4	1.A	5,367,853	99.2060	5,431,543	5,475,000	5,475,000	0	89,921	0	0	4.847	6.569	MON	22,115	270,197	10/04/2022	02/15/2047
61690Q-AC-3	MSBAM 2015-C23 ASB		CF	4	1.A	4,329,879	98.5710	4,143,855	4,203,946	4,208,263	0	(10,168)	0	0	3.398	2.940	MON	11,904	142,850	06/05/2015	07/15/2050
61690Y-BS-0	MSC 2016-BNK2 ASB		CF	4	1.A	1,019,703	96.6950	957,292	990,007	994,678	0	(1,600)	0	0	2.860	2.404	MON	2,360	28,314	11/04/2016	11/15/2049
61691K-AA-9	MSC 2017-ASHF A			4	1.A	14,157,646	99.1410	14,052,277	14,174,020	14,171,223	0	3,298	0	0	6.509	2.076	MON	43,565	860,981	04/23/2019	11/15/2034
61691Q-AC-2	MSC 2018-L1 ASB		CF	4	1.A	4,979,848	97.8510	4,731,112	4,835,011	4,877,646	0	(19,181)	0	0	4.238	3.773	MON	17,076	204,908	10/12/2018	10/15/2051
61764B-AL-7	MSC 2014-150E C			4	1.A	6,191,977	65.5370	3,997,771	6,100,000	6,106,182	0	(16,858)	0	0	4.295	4.038	MON	21,833	265,636	06/06/2018	09/09/2032
61767F-BB-6	MSC 2016-UB11 XA			4	1.A FE	5,623,976	3.0310	1,711,480	0	1,855,599	0	(753,942)	0	0	1.437	4.369	MON	67,601	844,509	09/20/2022	08/15/2049
682439-AU-8	AACMT 2005-C6A H			4	4.B FM	24,220,492	78.7440	16,528,273	20,990,000	23,203,207	0	(153,680)	0	0	5.690	4.509	MON	66,347	1,194,247	05/03/2016	10/13/2037
69356G-AG-4	PKHL 2021-MF B			4	1.A	22,000,000	89.3340	19,653,412	22,000,000	22,000,000	0	0	0	0	6.656	5.282	MON	69,151	1,386,119	07/09/2021	07/15/2038
69357X-AC-5	PFP III 20218 2021-8 AS			4	1.A FE	10,000,000	96.1160	9,611,592	10,000,000	10,000,000	0	0	0	0	6.723	5.510	MON	33,614	635,886	09/16/2021	08/09/2037
78413M-AE-8	SFAVE 2015-5AVE A2B		CF	4	1.A	10,175,674	72.2850	7,463,478	10,325,000	10,212,106	0	7,462	0	0	4.144	4.301	MON	35,656	427,868	07/18/2019	01/05/2043
78419C-AG-9	SGCMS 2016-C5 XA			4	1.A FE	10,183,217	3.0260	2,262,482	0	2,616,441	0	(1,199,153)	0	0	1.859	6.882	MON	115,828	1,445,380	07/06/2016	10/10/2048
78473H-AA-4	SPGN TFLM Mortga2022TFLM 2022-TFLM A			4	1.A FE	23,585,000	96.7150	22,810,221	23,585,000	23,585,000	0	0	0	0	6.906	6.133	MON	76,912	1,563,039	02/09/2022	02/15/2039
902055-AA-0	LBTY 2016-225L A		CF	4	1.A	10,299,731	91.6220	9,162,178	10,000,000	10,064,742	0	(33,259)	0	0	3.597	3.257	MON	29,975	359,700	02/17/2016	02/10/2036
902055-AC-6	LBTY 2016-225L B		CF	4	1.A	10,299,558	90.5880	9,058,812	10,000,000	10,064,976	0	(33,611)	0	0	3.999	3.657	MON	33,325	399,900	02/17/2016	02/10/2036
902055-AN-2	LBTY 2016-225L X			4	1.F FE	10,000,014	1.8320	2,523,428	0	1,955,812	0	(1,129,445)	0	0	0.875	2.888	MON	100,432	1,294,127	02/19/2016	02/10/2036
90276X-AS-4	UBSCM 2018-C11 ASB		CF	4	1.A	1,112,269	97.7850	1,070,322	1,094,570	1,095,083	0	(925)	0	0	4.119	4.041	MON	3,757	45,172	10/18/2022	06/15/2051
90278L-AW-9	UBSCM 2018-C15 ASB		CF	4	1.A	4,233,224	97.5720	4,020,920	4,120,962	4,160,479	0	(13,579)	0	0	4.197	3.832	MON	14,414	172,973	12/28/2022	12/15/2051
90278L-AZ-2	UBSCM 2018-C15 XA			4	1.A FE	1,793,250	3.5300	913,726	0	1,092,943	0	(210,613)	0	0	0.880	(1.937)	MON	18,985	299,377	12/18/2018	12/15/2051
90353K-AW-9	UBSCM 2018-C13 ASB		CF	4	1.A	5,006,457	97.4880	4,738,554	4,860,656	4,907,881	0	(19,043)	0	0	4.241	3.794	MON	17,178	206,140	09/21/2018	10/15/2051
92890F-AV-8	WFRBS 2014-C20 ASB		CF	4	1.A	42	100.0000	41	41	0	0	0	0	0	3.638	3.182	MON	2	0	04/29/2014	05/15/2047
92937E-AH-7	WFRBS 2013-C11 C			4	1.A	1,992,622	82.7120	1,609,584	1,946,000	1,955,241	0	11,684	0	0	4.309	3.730	MON	6,989	79,220	09/02/2020	03/15/2045
94989M-AF-6	WFCM 2015-NXS2 ASB		CF	4	1.A	4,747,940	98.5390	4,542,378	4,609,713	4,615,596	0	(11,072)	0	0	3.461	2.993	MON	13,295	159,542	06/30/2015	07/15/2058
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
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						611,539,496	XXX	540,020,408	548,752,863	577,784,299	0	(7,362,539)	0	0	XXX	XXX	XXX	2,429,589	38,673,232	XXX	XXX

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
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2			1	2.C FE	26,323,401	87.1180	23,212,973	26,645,400	26,407,304	0	44,737	0	0	3.734	3.971	JAJO	168,587	994,939	02/11/2022	07/30/2051
02376A-AA-7	AMER AIRLINE 17-2 AA PTT			4	1.F FE	4,916,294	90.1810	4,433,556	4,916,294	4,916,294	0	0	0	0	3.350	3.349	AO	34,769	164,696	07/31/2017	10/15/2029
02376U-AA-3	AMERICAN AIRLINES INC			1	1.G FE	3,642,000	92.7890	3,392,881	3,656,568	3,651,491	0	1,331	0	0	3.575	3.655	JJ	60,278	130,722	03/02/2018	01/15/2028
023771-R9-1	AMERICAN AIRLINES		LS	1	1.F FE	3,361,183	90.1130	3,028,865	3,361,183	3,361,183	0	0	0	0	3.000	2.999	AO	21,287	100,836	09/19/2016	10/15/2028
02665U-AA-3	AH4R 2014-SFR2 A			4	1.A FE	5,013,440	98.3510	4,953,198	5,036,231	5,019,945	0	9,158	0	0	3.786	4.019	MON	15,889	190,671	09/19/2022	10/17/2036
02666A-AA-6	AH4R 2015-SFR1 A			4	1.A FE	4,995,076	97.2310	4,876,739	5,015,622	4,999,063	0	6,271	0	0	3.467	3.635	MON	14,491	173,892	08/25/2022	04/17/2052
02666A-AC-2	AH4R 2015-SFR1 C			4	1.A FE	3,972,500	97.8190	3,912,775	4,000,000	3,983,389	0	6,838	0	0	4.110	4.334	MON	13,700	164,400	05/18/2022	04/17/2052
02666A-AD-0	AH4R 2015-SFR1 D			4	1.A FE	4,941,359	98.0870	4,884,714	4,980,000	4,955,730	0	10,618	0	0	4.407	4.684	MON	18,289	219,469	08/25/2022	04/17/2052
02666A-AE-8	AH4R 2015-SFR1 E			4	1.D FE	3,136,026	99.2330	3,089,769	3,113,647	3,121,196	0	(11,174)	0	0	5.639	5.302	MON	14,632	175,579	08/25/2022	04/17/2052
02666A-AF-5	AH4R 2015-SFR1 F			4	1.F FE	1,588,500	98.9240	1,582,778	1,600,000	1,591,984	0	2,757	0	0	5.885	6.155	MON	7,847	94,160	09/20/2022	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS			4	6. *	1	0.0010	45	0	1	0	0	0	0	0.000	0.000	MON	0	0	02/26/2015	04/17/2052
02666B-AA-4	AH4R 2015-SFR2 A			4	1.A FE	1,384,476	97.0390	1,375,121	1,417,078	1,397,233	0	8,852	0	0	3.732	4.503	MON	4,407	52,885	09/16/2022	10/17/2052
02666B-AE-6	AH4R 2015-SFR2 E			4	1.D FE	14,945,178	99.5560	14,816,868	14,883,000	14,896,863	0	(28,305)	0	0	6.070	5.926	MON	75,283	903,398	10/13/2022	10/17/2052
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
03881J-AA-4	Arbor Realty Col2022FL2 zed Lo 2022-FL2 A			4	1.A FE	9,789,063	98.3830	9,838,284	10,000,000	9,856,659	0	52,202	0	0	7.206	5.566	MON	33,561	692,987	09/27/2022	05/15/2037
12665U-AA-2	CVS PASS-THROUGH TRUST			1	2.B FE	3,361,267	93.3110	3,136,446	3,361,267	3,361,267	0	0	0	0	4.704	4.750	MON	9,223	158,114	12/11/2013	01/10/2036
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
21873E-AA-7	CoreVest America20221 e Ltd 2022-1 A			4	1.A FE	4,638,166	98.1570	4,625,129	4,711,975	4,656,555	0	14,506	0	0	4.744	5.216	MON	18,628	225,588	09/15/2022	06/17/2055
224927-AA-1	Credit Acceptanc20231A oan Tr 2023-1A A			4	1.A FE	9,999,365	101.1390	10,113,898	10,000,000	9,999,515	0	150	0	0	6.480	6.571	MON	28,800	484,200	03/08/2023	03/15/2033
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	172,344	03/04/2015	05/15/2034
233046-AF-8	DNKN 2017-1A A2II			1	2.B FE	6,597,500	94.7130	6,248,660	6,597,500	6,597,500	0	0	0	0	4.030	4.050	FMAN	30,281	265,879	09/14/2017	11/20/2047
233046-AK-7	DNKN 2019-1A A2II			1	2.B FE	5,745,000	96.1500	5,523,790	5,745,000	5,745,000	0	0	0	0	4.021	4.041	FMAN	26,309	231,006	03/20/2019	05/20/2049
233046-AQ-4	DNKN 2021-1A A2II			1	2.B FE	9,800,000	87.2750	8,552,967	9,800,000	9,800,000	0	0	0	0	2.493	2.501	FMAN	27,825	244,314	10/15/2021	11/20/2051
25755T-AE-0	DPABS 2015-1A A2II			1	2.A FE	4,752,627	97.7450	4,545,148	4,650,000	4,673,892	0	(12,244)	0	0	4.474	4.197	JAJO	38,141	208,041	06/14/2016	10/25/2045
25755T-AH-3	DPABS 2017-1A A23			1	2.A FE	7,621,401	95.0060	7,163,441	7,540,000	7,604,956	0	(16,294)	0	0	4.118	3.872	JAJO	56,924	310,497	06/28/2017	07/25/2047
25755T-AJ-9	DPABS 2018-1A A2I			1	2.A FE	3,800,000	97.0080	3,686,313	3,800,000	3,800,000	0	0	0	0	4.116	4.136	JAJO	28,675	156,408	04/18/2018	07/25/2048
25755T-AL-4	DPABS 2019-1A A2			1	2.A FE	6,737,500	90.5230	6,098,990	6,737,500	6,737,500	0	0	0	0	3.668	3.685	JAJO	45,307	247,131	11/06/2019	10/25/2049
26208L-AD-0	HONK 2019-1A A2			1	2.C FE	952,500	96.5410	919,555	952,500	952,500	0	0	0	0	4.641	4.667	JAJO	8,718	44,205	03/12/2019	04/20/2049
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
26209X-AD-3	HONK 2021-1A A2			1	2.C FE	9,310,000	85.4350	7,953,994	9,310,000	9,310,000	0	0	0	0	2.791	2.801	JAJO	51,247	259,842	09/23/2021	10/20/2051
28932M-AG-0	ELM RD GENERATING STAT			1	1.F FE	2,499,829	96.3710	2,409,121	2,499,829	2,499,829	0	0	0	0	4.673	4.671	JJ	52,568	116,817	01/12/2011	01/19/2031
30166N-AJ-5	Exeter Automobil20203A ables 2020-3A E			4	1.E FE	5,788,125	96.1250	5,767,474	6,000,000	5,870,170	0	82,045	0	0	3.440	5.799	MON	9,173	137,600	05/05/2023	08/17/2026
33767W-AC-7	Firstkey Homes T2021SFR1 2021-SFR1 B			4	1.C FE	18,891,021	90.0900	20,382,851	22,625,000	19,941,414	0	897,678	0	0	1.788	6.783	MON	33,711	404,349	01/06/2023	08/17/2038
34417M-AB-3	FOCUS 2017-1A A2II			1	2.B FE	14,376,282	95.4940	13,674,302	14,319,525	14,348,614	0	(7,734)	0	0	5.093	5.056	JAJO	123,575	729,293	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
34417R-AC-0	Focus Brands Fun20171A 2023-2 A2			1	2.B FE	4,000,000	105.8160	4,232,634	4,000,000	4,000,000	0	0	0	0	8.241	8.327	JAJO	29,301	0	11/10/2023	10/30/2053
34486*-AA-0	FOOTBALL CLUB TRUST PP			1	1.F FE	1,000,000	98.5910	985,911	1,000,000	1,000,000	0	0	0	0	3.410	3.410	OCT	8,146	34,574	08/20/2012	10/05/2024
38014Q-AD-8	GLS Auto Receiva20223A st 2022-3A C			4	1.F FE	4,249,981	98.9210	4,204,155	4,250,000	4,249,977	0	10	0	0	5.340	5.400	MON	10,087	226,950	09/09/2022	06/15/2028
38237J-AA-1	GoodLeap Sustain20221GS e Impr 2022-1GS A			4	1.F FE	5,519,983	79.5570	4,392,606	5,521,301	5,518,409	0	160	0	0	2.700	2.723	MON	4,555	149,075	01/24/2022	01/20/2049
40456H-AA-5	CANAL 2021-1 A			4	1.F FE	4,788,917	86.2920	4,132,535	4,788,996	4,788,996	0	26	0	0	1.411	1.415	MON	1,502	64,201	08/18/2021	08/25/2036
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
46616P-AA-1	HENDR 2011-1A A			4	1.A FE	3,100,246	94.9740	2,647,043	2,787,129	3,042,479	0	(11,541)	0	0	4.700	3.068	MON	5,822	130,995	04/28/2015	10/15/2056
46616Y-AA-2	HENDR 2012-2A A			4	1.A FE	4,225,723	89.2380	3,661,136	4,102,643	4,198,435	0	(3,208)	0	0	3.840	3.473	MON	7,002	157,542	07/10/2014	10/15/2059
46617A-AA-3	HENDR 2012-3A A			4	1.A FE	5,008,960	87.0460	4,433,513	5,093,318	5,025,628	0	3,048	0	0	3.220	3.480	MON	7,289	164,005	04/20/2016	09/15/2065

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
46617T-AA-2	HENDR 2014-1A A			4	1.A FE	2,273,176	89.4770	2,035,119	2,274,459	2,273,483	0	29	0	0	3.960	4.000	MON	4,003	90,069	02/10/2014	03/15/2063
46618A-AA-2	HENDR 2014-2A A			4	1.A FE	2,462,913	86.8900	2,141,422	2,464,510	2,463,273	0	(43)	0	0	3.610	3.645	MON	3,954	88,969	07/16/2014	01/17/2073
46618H-AA-7	HENDR 2014-3A A			4	1.A FE	5,199,667	86.4090	4,494,994	5,202,005	5,200,131	0	47	0	0	3.500	3.531	MON	8,092	182,070	11/18/2014	06/15/2077
46618L-AA-8	HENDR 2015-1A A			4	1.A FE	15,701,473	84.6260	13,376,719	15,806,914	15,722,160	0	2,403	0	0	3.260	3.362	MON	22,902	515,305	05/07/2015	09/15/2072
46619R-AA-4	HENDR 2015-2A A			4	1.A FE	5,481,058	88.2390	4,840,221	5,485,332	5,481,530	0	25	0	0	3.870	3.909	MON	9,435	212,282	07/21/2015	03/15/2058
46619X-AA-1	HENDR 2015-3A A			4	1.A FE	5,877,727	87.7100	5,159,881	5,882,878	5,878,289	0	101	0	0	4.080	4.125	MON	10,668	240,021	11/20/2015	03/17/2070
476681-AA-9	JMIKE 2019-1A A2			1	2.B FE	4,218,125	94.7370	3,996,146	4,218,125	4,218,125	0	0	0	0	4.433	4.457	FMAN	23,893	186,989	12/12/2019	02/15/2050
47760Q-AB-9	JIMMY 2017-1A A2II			1	2.B FE	5,209,640	95.0600	4,685,880	4,929,375	5,198,420	0	(68,240)	0	0	4.846	3.177	JAJO	40,476	238,877	10/07/2021	07/30/2047
47760Q-AG-8	JIMMY 2022-1A A23			1	2.B FE	9,850,000	87.0600	8,575,387	9,850,000	9,850,000	0	0	0	0	4.352	4.375	JAJO	72,636	428,672	03/09/2022	04/30/2052
48249Y-AA-3	KSBA 2016-1 A			4	1.A FE	645,178	6.2990	546,954	0	580,938	0	(18,399)	0	0	2.448	17.092	MON	3,543	209,920	07/18/2016	03/25/2042
501687-AA-5	LAD Auto Receiva20221A st 2022-1A A			4	1.A FE	2,159,409	99.4950	2,148,744	2,159,658	2,159,413	0	(6,383)	0	0	5.210	5.275	MON	5,001	112,518	08/09/2022	06/15/2027
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
58003U-AE-8	MF1 2020-FL4 B			4	1.D FE	12,006,575	98.6240	12,067,668	12,236,000	12,065,327	0	46,673	0	0	8.220	6.452	MON	46,847	971,849	09/27/2022	11/15/2035
59524E-AA-0	MID-ATLANTIC MILITARY CO			4	1.D FE	752,000	100.1590	753,196	752,000	752,000	0	0	0	0	5.671	5.671	FA	17,769	42,646	07/28/2005	08/01/2025
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-AE-7	NBLY 2023-1A A2			1	2.C FE	19,453,000	99.8310	19,816,443	19,850,000	19,512,875	0	59,875	0	0	7.308	7.883	JAJO	245,803	1,075,890	01/27/2023	01/30/2053
64831K-AC-0	New Residential 2022SFR1 Loan 2022-SFR1 B			4	1.D FE	5,499,763	91.2360	5,017,969	5,500,000	5,496,473	0	(1,038)	0	0	2.849	2.845	MON	13,058	156,695	01/14/2022	02/17/2039
66981X-AB-7	AMSR Trust 2023SFR1 2023-SFR1 B			4	1.D FE	22,234,046	93.3930	22,530,109	24,124,000	22,493,464	0	259,418	0	0	4.000	5.801	MON	80,413	707,637	02/22/2023	04/17/2040
66981Y-AB-5	AMSR Trust 2022SFR3 2022-SFR3 B			4	1.D FE	7,089,131	93.9370	7,045,309	7,500,000	7,179,098	0	71,479	0	0	4.000	5.250	MON	25,000	300,000	08/11/2022	10/17/2039
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
74333F-AB-5	Progress Residen2021SFR5st 2021-SFR5 B			4	1.A FE	9,499,756	89.4160	8,494,544	9,500,000	9,494,891	0	(724)	0	0	1.658	1.656	MON	13,126	157,510	06/10/2021	07/17/2038
74333F-AC-3	Progress Residen2021SFR5st 2021-SFR5 C			4	1.B FE	1,593,931	89.0730	1,419,816	1,594,000	1,593,053	0	(127)	0	0	1.808	1.806	MON	2,402	28,820	06/10/2021	07/17/2038
78403D-AH-3	SBA TOWER TRUST			1	1.F FE	4,371,735	97.9500	4,274,529	4,364,000	4,364,843	0	(1,020)	0	0	3.869	3.875	MON	7,504	168,843	07/15/2016	10/15/2024
78403D-AX-8	SBA TOWER TRUST			2	1.F FE	5,000,000	79.8900	3,994,500	5,000,000	5,000,000	0	0	0	0	2.593	2.593	MON	5,762	129,650	10/08/2021	10/15/2031
78403D-AZ-3	SBA TOWER TRUST			2	1.F FE	1,641,314	101.2500	1,661,513	1,641,000	1,641,237	0	(69)	0	0	6.599	6.679	MON	4,813	108,290	11/17/2022	01/15/2028
88031Q-AA-8	TENASKA VIRGINIA PARTNERS			4	2.B FE	390,285	99.6570	388,946	390,285	390,285	0	0	0	0	6.119	6.154	MJSD	66	23,881	04/29/2004	03/30/2024
88161F-AH-9	Tesla Auto Lease2021A 2021-A E			4	3.B FE	4,078,805	99.4840	4,327,534	4,350,000	4,339,755	0	188,926	0	0	2.640	7.227	MON	3,509	114,840	07/28/2022	03/20/2025
89680H-AA-0	TCF 2020-1A A			1	1.F FE	3,618,075	88.6890	3,209,428	3,618,750	3,618,288	0	68	0	0	2.110	2.123	MON	2,333	76,356	08/25/2020	09/20/2045
89680H-AE-2	TCF 2021-1A A			1	1.F FE	22,325,259	86.6970	22,639,913	26,113,800	22,825,174	0	388,033	0	0	1.860	5.545	MON	14,841	485,717	09/20/2022	03/20/2046
90932D-AA-3	UNITED AIR 2016-2 A PTT			1	3.A FE	6,878,501	86.7100	5,964,318	6,878,501	6,878,501	0	0	0	0	3.100	3.099	AO	49,754	213,234	09/13/2016	10/07/2028
96043P-AL-5	Westlake Automob20223A ivable 2022-3A C			4	1.F FE	17,998,776	100.4190	18,075,388	18,000,000	17,995,604	0	2,972	0	0	6.440	6.544	MON	51,520	1,159,200	10/05/2022	12/15/2027
009090-AA-9	ACACN 2015-1A PTT		LS.	A	1	1.F FE	12,131,783	93.9110	11,346,985	12,082,730	12,099,843	0	(4,365)	0	0	3.600	3.545	MS	128,077	435,028	05/29/2015	03/15/2027
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	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	9.005	9.059	JAJO	9,631	41,827	04/01/2021	04/15/2034
00103C-AE-9	Acres PLC 2021FL1 2021-FL1 B			D	4	1.D FE	3,638,500	95.6630	3,635,188	3,800,000	3,699,845	0	46,541	0	7.270	5.636	MON	13,046	262,688	08/19/2022	06/15/2036
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	8.274	8.558	JAJO	12,066	15,559	08/16/2023	01/23/2032
03768M-AJ-6	Apidos CLO 2020033A 2020-33A AR			D	4	1.A FE	30,000,000	100.0120	30,003,597	30,000,000	30,000,000	0	0	0	6.810	5.824	JAJO	391,580	1,872,241	09/14/2021	10/24/2034
05682V-AE-5	BCC 2018-2A B			D	4	1.C FE	5,000,000	99.5130	4,975,657	5,000,000	5,000,000	0	0	0	7.258	4.611	JAJO	74,600	332,953	06/01/2018	07/19/2031
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	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	7.774	8.003	JAJO	15,871	20,456	09/19/2023	07/23/2030
07335Y-AA-4	BDS Ltd 2021FL10 2021-FL10 A			D	4	1.A FE	24,999,978	97.7000	24,424,881	24,999,978	24,999,978	0	0	0	6.820	5.852	MON	75,744	1,615,849	11/19/2021	12/16/2036
09261M-AA-4	BLKMM 2021-6A A			D	4	1.A FE	12,000,000	99.0140	11,881,670	12,000,000	12,000,000	0	0	0	7.360	5.646	JAJO	179,095	813,600	02/08/2021	04/20/2033
12548R-AC-8	CIFC 2014-2RA A2			D	4	1.A FE	6,250,000	100.0510	6,253,160	6,250,000	6,250,000	0	0	0	7.260	5.088	JAJO	86,970	418,566	05/04/2018	04/24/2030
12807C-AA-1	CAI 2020-1A A			D	1	1.F FE	7,235,865	89.6780	6,490,432	7,237,500	7,231,963	0	1,018	0	2.220	2.256	MON	2,678	160,673	09/01/2020	09/25/2045
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	8.155	8.285	JAJO	17,668	20,398	08/09/2023	01/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
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
13887W-AJ-9	CANYC CANYON CAPITAL ADVISORS		D	4	1.A FE	18,000,000	99.3970	17,891,426	18,000,000	18,000,000	0	0	0	0	6.806	6.153	JAJO	266,101	1,110,818	10/22/2021	10/15/2034
15033X-AL-0	CEDF 2019-10A BR		D	4	1.C FE	4,000,000	99.2140	3,968,549	4,000,000	4,000,000	0	0	0	0	7.260	6.395	JAJO	58,887	266,541	09/29/2021	10/20/2032
30323C-AA-8	FS Rialto Issuer2021FL3 2021-FL3 A		D	4	1.A FE	14,995,313	98.0010	14,700,153	15,000,000	14,997,996	0	1,459	0	0	6.726	3.224	MON	44,842	955,982	01/07/2022	11/16/2036
38174Y-AA-3	GOCAP 2015-24A AR		D	4	1.A FE	7,958,646	99.6490	7,930,732	7,958,646	7,958,646	0	0	0	0	7.242	7.301	FMAN	89,652	537,396	10/17/2017	11/05/2029
39809X-AA-6	Greystone Commer2021HC2 I Esta 2021-HC2 A		D	4	1.A FE	12,377,506	98.1140	12,367,222	12,605,000	12,451,407	0	51,491	0	0	7.270	4.399	MON	43,275	881,750	09/15/2022	12/15/2039
46091R-AC-7	Invesco CLO LTD 20233A 2023-3A B		D	4	1.C FE	5,000,000	100.1780	5,008,897	5,000,000	5,000,000	0	0	0	0	8.044	8.111	JAJO	152,353	0	07/06/2023	07/15/2036
48275R-AA-5	Kref 2018-Ft1 LT2021FL2 2021-FL2 A		D	4	1.A FE	25,000,000	97.4130	24,353,173	25,000,000	25,000,000	0	0	0	0	6.540	5.032	MON	77,179	1,542,419	07/23/2021	02/15/2039
55283T-AA-6	MF1 Multifamily 2021FL6 Mortga 2021-FL6 A		D	4	1.A FE	11,861,835	98.3110	11,857,935	12,061,606	11,928,986	0	52,253	0	0	6.576	4.713	MON	34,771	754,965	09/15/2022	07/16/2036
55284A-AA-6	MF1 Multifamily 2021FL7 Mortga 2021-FL7 A		D	4	1.A FE	16,360,164	97.1360	15,891,570	16,360,164	16,360,164	0	0	0	0	6.552	5.278	MON	47,621	1,013,370	09/10/2021	10/16/2036
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	5,000,000	98.9430	4,947,170	5,000,000	5,000,000	0	0	0	0	7.427	6.537	JAJO	80,426	337,377	09/17/2021	10/15/2034
64755R-AQ-6	NMC CLO-1A B1R		D	4	1.C FE	10,000,000	100.0310	10,003,140	10,000,000	10,000,000	0	0	0	0	7.477	6.633	JAJO	161,936	679,810	10/08/2021	10/15/2034
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
87244C-AJ-5	CHMML 2016-1A AR		D	4	1.A FE	8,310,235	99.6160	8,278,347	8,310,235	8,310,235	0	0	0	0	7.190	3.626	JAJO	121,140	547,857	10/05/2018	10/20/2030
88433B-AQ-0	WINDR 2016-2A A1R		D	4	1.A FE	5,000,000	99.9590	4,997,950	5,000,000	5,000,000	0	0	0	0	6.829	4.526	FMAN	57,855	316,250	11/16/2018	11/01/2031
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
96466C-AN-8	WBOX 2020-2A A2R		D	4	1.A FE	5,000,000	98.8990	4,944,950	5,000,000	5,000,000	0	0	0	0	7.122	6.489	JAJO	68,497	329,783	10/28/2021	10/24/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						727,171,901	XXX	699,777,509	737,887,436	729,577,489	0	2,112,639	0	0	XXX	XXX	XXX	4,606,285	34,861,952	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,184,353,103	XXX	3,923,799,336	4,119,082,981	4,136,048,092	(262,434)	(6,967,717)	6,188,715	0	XXX	XXX	XXX	38,820,140	195,599,750	XXX	XXX
01852F-AC-7	ALLFIRST PFD CAP TRUST				2.C FE	534,188	88.0370	484,203	550,000	538,415	0	1,472	0	0	7.156	0.346	JAJO	8,526	35,880	03/23/2021	07/15/2029
281020-AT-4	EDISON INTERNATIONAL				3.A FE	364,315	93.8280	361,239	385,000	364,915	0	344	0	0	5.000	5.373	MS	5,668	19,250	04/04/2022	03/15/2050
29273V-AM-2	ENERGY TRANSFER EQUITY LP			2	3.B FE	2,000,000	92.8350	1,856,700	2,000,000	2,000,000	0	0	0	0	7.125	7.125	MN	18,208	142,500	04/05/2021	05/15/2030
29379V-BN-2	ENTERPRISE PRODUCTS			2	2.B FE	5,000,000	96.0380	4,801,912	5,000,000	5,000,000	0	0	0	0	5.250	5.250	FA	98,438	262,500	08/07/2017	08/16/2077
302570-AW-6	NEXTERA ENERGY			1	2.B FE	5,614,354	90.5930	5,436,507	6,001,000	5,618,456	0	781	0	0	7.724	7.157	JAJO	117,166	368,456	04/25/2023	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
69352P-AC-7	PPL CAPITAL FUNDING			1	2.B FE	289,594	93.0230	279,999	301,000	289,643	0	24	0	0	8.257	0.649	MJSD	138	24,158	12/14/2022	03/30/2067
726503-AE-5	PLAINS ALL AMER PIPELINE LP				3.A FE	338,470	97.3010	352,228	362,000	338,470	0	0	0	0	9.751	9.767	FMAN	4,609	25,760	03/08/2023	01/01/9999
949746-TF-8	WELLS FARGO & CO				2.B FE	1,550,000	94.5740	1,465,901	1,550,000	1,550,000	0	0	0	0	6.655	1.185	JAJO	22,348	93,260	06/21/2021	04/15/2027
976657-AH-9	WISCONSIN ENERGY CORP			1	2.B FE	13,186,960	89.4510	14,550,055	16,266,000	13,302,574	0	4,850	0	0	7.754	0.518	FMAN	164,665	1,190,685	12/14/2022	05/15/2067
06738C-82-8	BARCLAYS BK		D	2	3.A FE	5,000,000	100.4100	5,020,500	5,000,000	5,000,000	0	0	0	0	6.278	6.278	JD	13,951	313,900	06/01/2005	12/15/2034
151290-CA-9	CEMEX SAB-SPONS ADR		D	1	4.A FE	486,668	94.7230	531,398	561,000	495,159	0	8,492	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	5,000,000	95.3220	4,766,106	5,000,000	5,000,000	0	0	0	0	6.000	6.000	MN	32,500	300,000	05/15/2017	05/22/2027
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						39,904,774	XXX	40,474,643	43,606,000	40,038,030	0	16,136	0	0	XXX	XXX	XXX	497,554	2,837,523	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	2.B FE	2,524,375	97.4870	2,437,175	2,500,000	2,504,755	0	(2,142)	0	0	6.613	6.510	JJ	76,233	165,325	10/19/2010	12/15/2055
21869M-AA-5	CORESTATES CAPTL III			4	2.B FE	2,908,222	95.1490	2,986,725	3,139,000	2,997,633	0	36,134	0	0	6.211	7.824	FMAN	25,454	180,658	02/02/2023	02/15/2027
320808-AD-0	FIRST MARYLAND CAPITAL			4	2.B FE	4,221,360	91.0540	4,042,811	4,440,000	4,332,966	0	27,907	0	0	6.545	7.423	JAJO	62,967	267,145	08/27/2019	01/15/2027
553086-AC-3	MEDICAL MALPRACTICE			4	2.A FE	10,083,564	105.4420	10,544,206	10,000,000	10,023,601	0	(5,634)	0	0	7.625	7.553	JD	33,889	762,500	05/13/1998	12/15/2027
857477-AY-9	STATE STREET CORP			4	2.A FE	13,775,392	81.6130	15,253,556	18,690,000	14,067,368	0	6,902	0	0	6.646	9.221	MJSD	58,659	1,177,863	12/21/2016	06/15/2047
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						33,512,913	XXX	35,264,473	38,769,000	33,926,323	0	63,167	0	0	XXX	XXX	XXX	257,202	2,553,491	XXX	XXX
1309999999. Total - Hybrid Securities						73,417,687	XXX	75,739,116	82,375,000	73,964,353	0	79,303	0	0	XXX	XXX	XXX	754,756	5,391,014	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX

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
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						2,746,074,365	XXX	2,601,528,225	2,720,704,048	2,733,353,577	72,273	(1,820,557)	6,023,091	0	XXX	XXX	XXX	32,610,545	118,618,364	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						330,681,625	XXX	298,082,247	348,643,355	326,529,806	(262,434)	172,156	165,624	0	XXX	XXX	XXX	967,494	12,117,971	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						639,659,112	XXX	551,556,192	548,964,446	589,009,081	0	(11,913,524)	0	0	XXX	XXX	XXX	2,790,005	43,489,419	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						883,333,261	XXX	850,741,038	898,714,718	886,131,657	0	2,177,106	0	0	XXX	XXX	XXX	5,905,014	42,310,472	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						4,599,748,363	XXX	4,301,907,702	4,517,026,567	4,535,024,121	(190,161)	(11,384,819)	6,188,715	0	XXX	XXX	XXX	42,273,058	216,536,226	XXX	XXX

1.

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

1A	1A ...$ 1,209,569,154	1B ..$ 44,298,404	1C ..$ 104,112,396	1D ..$ 192,759,706	1E ..$ 141,316,730	1F ..$ 369,321,267	1G ..$ 480,051,111		
1B	2A ...$ 468,026,515	2B ..$ 753,128,303	2C ..$ 446,068,211						
1C	3A ...$ 76,737,876	3B ..$ 41,793,158	3C ..$ 103,998,169						
1D	4A ...$ 14,943,085	4B ..$ 52,916,338	4C ..$ 18,000,684						
1E	5A ...$ 9,243,619	5B ..$ 3,926,451	5C ..$ 0						
1F	6 .....$ 4,812,944								

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
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
59156R-85-0 ...	METLIFE INC PFD			400,000.000	25.00		8,160,000	20.400	8,160,000	8,372,000	0	475,000	0	1,968,000	0	1,628,000	340,000	0	2.B FE	01/07/2020
78407R-20-4 ...	SCE TRUST II PFD			11,000.000	25.00		226,710	20.610	226,710	229,020	0	14,025	0	46,080	0	15,280	30,800	0	2.C FE	08/28/2014
816851-BK-4 ..	SEMPRA ENERGY			5,000,000.000	1,000.00		4,897,950	0.980	4,897,950	5,000,000	51,458	243,750	0	(102,050)	0	0	(102,050)	0	2.C FE	06/10/2020
94988U-15-1 ...	WELLS FARGO & COMPANY PFD			200,000.000	25.00		3,986,000	19.930	3,986,000	4,006,000	0	237,504	0	1,316,000	0	994,000	322,000	0	2.B FE	01/15/2020
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							22,089,696	XXX	22,089,696	22,607,020	147,291	1,207,831	0	3,153,400	0	3,212,302	(58,902)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							22,089,696	XXX	22,089,696	22,607,020	147,291	1,207,831	0	3,153,400	0	3,212,302	(58,902)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							22,089,696	XXX	22,089,696	22,607,020	147,291	1,207,831	0	3,153,400	0	3,212,302	(58,902)	0	XXX	XXX

1.

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

1A	1A ...$	1B ..$	1C ..$; 1D ..$; 1E ..$; 1F ..$; 1G ..$
1B	2A ...$ 0	2B ..$ 16,962,400	2C ..$ 5,124,660
1C	3A ...$	3B ..$	3C ..$
1D	4A ...$	4B ..$	4C ..$
1E	5A ...$	5B ..$	5C ..$
1F	6 .....$ 2,636		

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
00206R-10-2	AT&T INC			228,654.000	3,836,814	16.780	3,836,814	4,002,475	0	201,915	0	(164,897)	0	(164,897)	0	09/14/2023	
00287Y-10-9	ABBVIE INC			20,826.000	3,227,405	154.970	3,227,405	1,242,331	0	123,290	0	(138,285)	0	(138,285)	0	09/10/2015	
00724F-10-1	ADOBE SYSTEMS INC			27.000	16,108	596.600	16,108	11,606	0	0	0	7,022	0	7,022	0	06/30/2020	
009158-10-6	APD			10,350.000	2,833,830	273.800	2,833,830	1,925,571	18,113	71,105	0	(356,661)	0	(356,661)	0	03/18/2022	
015271-10-9	ALEXANDRIA REAL ESTATE REIT			33,636.000	4,264,036	126.770	4,264,036	4,652,647	42,718	96,489	0	(57,690)	0	(57,690)	0	11/15/2023	
02079K-10-7	ALPHABET CLASS C			9,509.000	1,340,103	140.930	1,340,103	584,783	0	0	0	496,370	0	496,370	0	06/30/2020	
023135-10-6	AMAZON.COM INC			50,663.000	7,697,736	151.940	7,697,736	7,756,982	0	0	0	3,555,870	113,825	3,442,045	0	03/18/2022	
03027X-10-0	AMERICAN TOWER CORP REIT			20,289.000	4,379,989	215.880	4,379,989	3,400,351	34,491	101,633	0	276,573	0	276,573	0	08/24/2023	
03064D-10-8	AMERICOLD REALTY TRUST REIT			266.000	8,052	30.270	8,052	7,504	59	234	0	521	0	521	0	11/05/2020	
03073E-10-5	CENCORA, INC.			47,687.000	9,793,956	205.380	9,793,956	4,398,861	0	90,784	0	1,865,090	0	1,865,090	0	06/02/2023	
032654-10-5	ANALOG DEVICES			7,651.000	1,519,183	198.560	1,519,183	684,910	0	26,319	0	264,189	0	264,189	0	12/05/2019	
037833-10-0	APPLE INC			112,823.000	21,721,812	192.530	21,721,812	10,921,627	0	106,206	0	6,977,007	0	6,977,007	0	02/21/2023	
04010L-10-3	ARES CAPITAL CORP			15,796.000	316,394	20.030	316,394	290,659	0	30,328	0	24,642	0	24,642	0	03/29/2021	
053015-10-3	AUTOMATIC DATA PROCESSING INC			9,240.000	2,152,643	232.970	2,152,643	1,443,275	12,936	46,200	0	(54,424)	0	(54,424)	0	03/02/2022	
060505-10-4	BANK OF AMERICA CORP			305,093.000	10,272,481	33.670	10,272,481	7,846,369	0	272,372	0	248,650	0	248,650	0	06/02/2023	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			17,961.000	6,405,970	356.660	6,405,970	3,488,996	0	0	0	857,817	0	857,817	0	07/24/2020	
086516-10-1	BEST BUY CO INC			78.000	6,106	78.280	6,106	6,770	72	284	0	(151)	0	(151)	0	06/30/2020	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			23,774.000	2,292,289	96.420	2,292,289	1,843,230	0	0	0	(168,082)	0	(168,082)	0	03/03/2022	
09062X-10-3	BIOGEN INC			17,664.000	4,570,913	258.770	4,570,913	5,161,244	0	0	0	(320,602)	0	(320,602)	0	03/01/2018	
09247X-10-1	BLACKROCK INC			7,523.000	6,107,171	811.800	6,107,171	3,526,067	0	150,460	0	776,148	0	776,148	0	07/19/2022	
09259E-10-8	TCP CAPITAL CORP			26,349.000	304,067	11.540	304,067	304,331	0	45,847	0	21,799	58,688	(36,889)	0	03/29/2021	
097023-10-5	BOEING CO			71.000	18,507	260.660	18,507	11,838	0	0	0	4,982	0	4,982	0	08/05/2022	
099502-10-6	BOOZ ALLEN HAMILTON HOLDINGS			181.000	23,152	127.910	23,152	13,873	0	340	0	4,234	0	4,234	0	06/30/2020	
110122-10-8	BRISTOL-MYERS SQUIBB			130,902.000	6,716,582	51.310	6,716,582	6,701,548	0	236,083	0	(1,636,062)	520,281	(2,156,343)	0	12/19/2023	
11135F-10-1	BROADCOM INC			5,393.000	6,019,936	1,116.250	6,019,936	1,426,956	0	102,737	0	3,004,548	0	3,004,548	0	12/02/2020	
126650-10-0	CVS CORP			56,139.000	4,432,735	78.960	4,432,735	4,191,534	0	112,029	0	(554,798)	0	(554,798)	0	07/20/2023	
12685J-10-5	CABLE ONE INC			8.000	4,453	556.590	4,453	5,596	0	93	0	(1,242)	0	(1,242)	0	06/14/2021	
149123-10-1	CATERPILLAR INC			12,602.000	3,726,033	295.670	3,726,033	1,292,091	0	63,010	0	707,098	0	707,098	0	04/09/2020	
166764-10-0	CHEVRON CORPORATION			24,953.000	3,721,989	149.160	3,721,989	2,722,145	0	150,716	0	(756,824)	0	(756,824)	0	03/02/2022	
17275R-10-2	CISCO SYSTEMS INC			107,117.000	5,411,551	50.520	5,411,551	3,832,997	0	156,793	0	278,749	0	278,749	0	06/02/2023	
194162-10-3	COLGATE PALMOLIVE			178.000	14,188	79.710	14,188	13,220	0	340	0	164	0	164	0	05/19/2022	
20030N-10-1	COMCAST CORP CL A			153,964.000	6,751,321	43.850	6,751,321	5,159,719	0	172,569	0	1,328,862	0	1,328,862	0	02/21/2023	
21036P-10-8	CONSTELLATION BRANDS COMMON			13,510.000	3,266,043	241.750	3,266,043	3,235,156	0	36,210	0	150,206	0	150,206	0	11/27/2023	
244199-10-5	DEERE & COMPANY			1,836.000	734,161	399.870	734,161	268,705	2,699	9,272	0	(53,042)	0	(53,042)	0	08/05/2022	
254687-10-6	DISNEY			7,384.000	666,701	90.290	666,701	802,345	2,215	0	0	25,179	0	25,179	0	03/21/2019	
256677-10-5	DOLLAR GENERAL CORP			16,046.000	2,181,454	135.950	2,181,454	3,653,104	0	37,227	0	(1,769,874)	0	(1,769,874)	0	06/24/2022	
257651-10-9	DONALDSON CO INC			148.000	9,672	65.350	9,672	6,828	0	145	0	959	0	959	0	06/30/2020	
26441C-20-4	DUKE ENERGY			45,638.000	4,428,712	97.040	4,428,712	3,859,221	0	161,162	0	(189,741)	0	(189,741)	0	09/25/2023	
26614N-10-2	DUPONT DE NEMOURS INC			125,539.000	9,657,715	76.930	9,657,715	7,937,150	0	180,776	0	1,041,974	0	1,041,974	0	06/24/2022	
26875P-10-1	EOG RESOURCES			140.000	16,933	120.950	16,933	16,766	0	812	0	(1,200)	0	(1,200)	0	09/22/2022	
28176E-10-8	EDWARDS LIFESCIENCES CORP			31.000	2,364	76.250	2,364	2,365	0	0	0	1,012	961	51	0	01/24/2022	
29364G-10-3	Entergy Corp			37,669.000	3,811,726	101.190	3,811,726	3,943,440	0	97,968	0	(131,714)	0	(131,714)	0	08/28/2023	
30231G-10-2	EXXON MOBIL CORP			116,484.000	11,646,070	99.980	11,646,070	7,454,328	0	417,812	0	(1,225,104)	0	(1,225,104)	0	09/25/2023	
30303M-10-2	Meta Platforms, Inc			45,860.000	16,232,606	353.960	16,232,606	5,477,060	0	0	0	10,713,813	0	10,713,813	0	03/04/2021	
31428X-10-6	FEDEX CORP			2,327.000	588,661	252.970	588,661	384,207	2,932	11,216	0	185,625	0	185,625	0	07/22/2020	
320209-10-9	FIRST FINANCIAL BANCORP			1,442,955.000	34,270,181	23.750	34,270,181	35,428,816	0	1,297,750	0	(412,031)	0	(412,031)	0	03/13/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
339750-10-1	FLOOR & DECOR HOLDINGS INC-A	LS		148.000	16,511	111.560	16,511	9,850	0	0	0	6,206	0	6,206	0	08/12/2020	
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON			52,144.000	3,970,244	76.140	3,970,244	2,814,719	0	47,972	0	922,932	0	922,932	0	02/07/2023	
35137L-10-5	FOX CORP			54,482.000	1,616,481	29.670	1,616,481	1,735,310	0	27,786	0	(38,137)	0	(38,137)	0	09/30/2021	
35905A-10-9	FRONTDOOR INC			212.000	7,467	35.220	7,467	4,420	0	0	0	3,057	0	3,057	0	12/07/2020	
363576-10-9	ARTHUR J GALLAGHER & CO			13,309.000	2,992,928	224.880	2,992,928	744,213	0	29,280	0	483,649	0	483,649	0	12/02/2020	
368736-10-4	GENERAC HOLDINGS INC			15.000	1,939	129.240	1,939	1,420	0	0	0	429	0	429	0	08/26/2021	
375558-10-3	GILEAD SCIENCES INC			19,174.000	1,553,286	81.010	1,553,286	1,251,870	0	57,522	0	(92,802)	0	(92,802)	0	12/22/2016	
38141G-10-4	GOLDMAN SACHS GROUP INC			35,365.000	13,642,756	385.770	13,642,756	7,940,880	0	371,333	0	1,499,122	0	1,499,122	0	03/24/2021	
38147U-10-7	GOLDMAN SACHS BDC INC			20,977.000	307,313	14.650	307,313	322,626	9,440	37,759	0	114,437	94,929	19,508	0	03/29/2021	
38173M-10-2	GOLUB CAPITAL BDC INC			424,503.000	6,409,995	15.100	6,409,995	6,514,523	0	663,972	0	823,536	0	823,536	0	03/29/2021	
40412C-10-1	HCA HOLDINGS INC			16,382.000	4,434,280	270.680	4,434,280	1,766,541	0	39,317	0	503,255	0	503,255	0	07/09/2020	
427866-10-8	HERSHEY FOODS CO			79.000	14,729	186.440	14,729	11,589	0	352	0	(3,565)	0	(3,565)	0	08/13/2020	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			33,906.000	6,173,944	182.090	6,173,944	2,806,325	0	20,344	0	1,889,581	0	1,889,581	0	09/14/2020	
437076-10-2	HOME DEPOT			14,964.000	5,185,774	346.550	5,185,774	2,424,362	0	125,099	0	459,245	0	459,245	0	01/26/2021	
443510-60-7	HUBBELL INC -CL B			12,651.000	4,161,293	328.930	4,161,293	1,812,403	0	57,942	0	1,192,357	0	1,192,357	0	06/15/2020	
45337C-10-2	INCYTE CORP			45.000	2,826	62.790	2,826	3,368	0	0	0	(789)	0	(789)	0	01/24/2022	
458140-10-0	INTEL CORPORATION			96,476.000	4,847,919	50.250	4,847,919	3,902,832	0	71,392	0	2,298,058	0	2,298,058	0	06/24/2022	
459200-10-1	IBM			70,900.000	11,595,695	163.550	11,595,695	8,345,541	0	470,067	0	1,606,594	0	1,606,594	0	03/15/2022	
459506-10-1	Fragrances Inc COMMON			45,385.000	3,674,823	80.970	3,674,823	3,669,709	36,762	36,762	0	5,115	0	5,115	0	08/08/2023	
460690-10-0	INTERPUBLIC GROUP	LS		63,946.000	2,087,197	32.640	2,087,197	1,606,183	0	79,293	0	(42,844)	0	(42,844)	0	09/30/2021	
46120E-60-2	INTUITIVE SURGICAL INC			88.000	29,688	337.360	29,688	16,409	0	0	0	6,337	0	6,337	0	06/30/2020	
46625H-10-0	JP MORGAN CHASE & CO			9,690.000	1,648,269	170.100	1,648,269	1,043,787	0	39,245	0	348,840	0	348,840	0	12/28/2017	
478160-10-4	JOHNSON & JOHNSON			92,758.000	14,538,889	156.740	14,538,889	11,026,610	0	425,397	0	(1,756,811)	0	(1,756,811)	0	06/02/2023	
48020Q-10-7	JONES LANG LASALLE INC	LS		25,578.000	4,830,917	188.870	4,830,917	3,858,953	0	0	0	754,551	0	754,551	0	12/13/2016	
482480-10-0	KLA CORPORATION			8,945.000	5,199,729	581.300	5,199,729	1,393,448	0	47,856	0	1,827,195	0	1,827,195	0	03/18/2022	
487836-10-8	KELLOGG CO			197.000	11,014	55.910	11,014	12,335	0	461	0	(2,155)	0	(2,155)	0	05/19/2022	
50212V-10-0	LPL FINANCIAL HOLDINGS INC			119.000	27,087	227.620	27,087	18,190	0	143	0	1,363	0	1,363	0	01/24/2022	
513272-10-4	LAMB WESTON HOLDING INC			73.000	7,891	108.090	7,891	5,003	0	82	0	1,367	0	1,367	0	11/05/2020	
532457-10-8	ELI LILLY			111.000	64,704	582.920	64,704	18,629	0	502	0	24,096	0	24,096	0	07/09/2020	
539830-10-9	LOCKHEED MARTIN			7,204.000	3,265,141	453.240	3,265,141	2,563,606	0	87,529	0	(239,533)	0	(239,533)	0	08/10/2021	
570535-10-4	MARKEL CORP COMMON			3,216.000	4,566,398	1,419.900	4,566,398	4,286,551	0	0	0	329,351	0	329,351	0	12/27/2022	
57060D-10-8	MARKETAXESS HOLDINGS INC			10.000	2,929	292.850	2,929	2,786	0	29	0	140	0	140	0	06/30/2020	
580135-10-1	McDONALDS			11,871.000	3,519,870	296.510	3,519,870	1,639,411	0	73,956	0	391,506	0	391,506	0	01/26/2021	
58933Y-10-5	MERCK & CO INC			36,367.000	3,964,730	109.020	3,964,730	2,201,829	28,003	106,192	0	(70,188)	0	(70,188)	0	12/28/2021	
594918-10-4	MICROSOFT CORP			50,778.000	19,094,559	376.040	19,094,559	4,013,151	0	138,725	0	6,792,860	0	6,792,860	0	03/24/2023	
595017-10-4	MICROCHIP TECHNOLOGY INC			87.000	7,846	90.180	7,846	4,545	0	138	0	1,734	0	1,734	0	06/30/2020	
595112-10-3	MICRON TECHNOLOGY INC			33,895.000	2,892,599	85.340	2,892,599	2,153,016	3,898	10,323	0	739,583	0	739,583	0	06/14/2023	
609839-10-5	MONOLITHIC POWER SYSTEMS INC			25.000	15,770	630.780	15,770	5,914	25	94	0	6,929	0	6,929	0	06/30/2020	
61174X-10-9	MONSTER BEVERAGE CORP			111,698.000	6,434,922	57.610	6,434,922	3,947,680	0	0	0	764,573	0	764,573	0	03/28/2023	
64110L-10-6	NETFLIX INC			8,666.000	4,219,302	486.880	4,219,302	4,058,364	0	0	0	1,663,872	0	1,663,872	0	08/27/2020	
651587-10-7	NEWMARKET CORP			13.000	7,096	545.830	7,096	3,945	29	113	0	3,051	0	3,051	0	06/30/2020	
65339F-10-1	NEXTERA ENERGY INC			50,421.000	3,062,572	60.740	3,062,572	2,975,115	0	79,456	0	(998,970)	0	(998,970)	0	09/14/2023	
67066G-10-4	NVIDIA CORP			140.000	69,331	495.220	69,331	14,419	0	22	0	48,871	0	48,871	0	07/09/2020	
681919-10-6	OMNICOM GROUP			24,838.000	2,148,735	86.510	2,148,735	1,828,547	17,387	69,546	0	122,700	0	122,700	0	09/30/2021	
68389X-10-5	ORACLE CORP			125,096.000	13,188,871	105.430	13,188,871	7,806,830	0	190,146	0	2,963,524	0	2,963,524	0	06/24/2022	
68622V-10-6	ORGANON & CO-W/I COMMON			28.000	404	14.420	404	396	0	31	0	223	601	(378)	0	06/03/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
693506-10-7	PPG INDUSTRIES INC			32.000	4,786	149.550	4,786	4,790	0	81	0	1,169	407	762	0	08/26/2021	
704326-10-7	PAYCHEX INC			19,354.000	2,305,255	119.110	2,305,255	1,689,264	0	66,965	0	68,707	0	68,707	0	03/02/2022	
70450Y-10-3	PAYPAL HOLDINGS INC			13,512.000	829,772	61.410	829,772	845,311	0	0	0	310,305	471,175	(160,870)	0	03/15/2023	
713448-10-8	PEPSICO INC			22,090.000	3,751,766	169.840	3,751,766	2,022,007	27,944	106,695	0	(239,014)	0	(239,014)	0	09/02/2015	
717081-10-3	PFIZER INC			120,094.000	3,457,506	28.790	3,457,506	4,133,864	0	142,926	0	(1,753,151)	0	(1,753,151)	0	07/21/2023	
718172-10-9	PHILIP MORRIS INTERNAT-W/I			67,021.000	6,305,336	94.080	6,305,336	5,237,595	87,127	321,709	0	(439,159)	0	(439,159)	0	09/25/2023	
718546-10-4	PHILLIPS 66			29,177.000	3,884,626	133.140	3,884,626	2,335,934	0	110,451	0	785,813	0	785,813	0	09/25/2023	
74144T-10-8	T ROWE PRICE GROUP INC			15,910.000	1,713,348	107.690	1,713,348	1,163,514	0	77,641	0	(21,797)	0	(21,797)	0	12/22/2016	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			28,845.000	2,269,236	78.670	2,269,236	1,482,596	0	74,997	0	(151,436)	0	(151,436)	0	12/05/2019	
744320-10-2	PRUDENTIAL FINANCIAL			22,830.000	2,367,699	103.710	2,367,699	2,237,681	0	114,150	0	97,028	0	97,028	0	06/24/2022	
747525-10-3	QUALCOMM			37,853.000	5,474,679	144.630	5,474,679	3,372,119	0	110,675	0	1,292,551	0	1,292,551	0	06/01/2023	
75513E-10-1	RAYTHEON TECH CORP			101,594.000	8,548,119	84.140	8,548,119	6,739,513	0	235,698	0	(1,704,747)	0	(1,704,747)	0	08/10/2021	
760841-20-5	RESCAP LIQUIDATING TRUST			4,982.000	2,989	0.600	2,989	2,391	0	1,154	0	2,300	2,292	8	0	03/27/2014	
761152-10-7	RESMED INC COMMON			15.000	2,580	172.020	2,580	3,509	0	28	0	(542)	0	(542)	0	01/24/2022	
78467J-10-0	SS&C TECHNOLOGIES			37,833.000	2,311,975	61.110	2,311,975	2,085,400	0	33,293	0	342,389	0	342,389	0	02/24/2021	
79466L-30-2	SALESFORCE.COM INC			38,142.000	10,036,686	263.140	10,036,686	8,427,037	0	0	0	4,979,438	0	4,979,438	0	05/11/2021	
806857-10-8	SCHLUMBERGER LTD			57,563.000	2,995,579	52.040	2,995,579	1,733,222	14,391	53,246	0	(81,739)	0	(81,739)	0	07/17/2018	
808513-10-5	SCHWAB CORP			38,456.000	2,645,773	68.800	2,645,773	2,248,240	0	6,115	0	397,533	0	397,533	0	11/15/2023	
828806-10-9	SIMON PROPERTY GRP LP REIT			14,096.000	2,010,653	142.640	2,010,653	1,951,685	0	105,015	0	357,255	14,455	342,800	0	02/21/2023	
83012A-10-9	SIXTH TREET SPECIALITY LENDING			14,887.000	321,559	21.600	321,559	312,083	0	31,263	0	56,571	0	56,571	0	03/29/2021	
83200N-10-3	SMARTSHEET INC-CLASS A			176.000	8,416	47.820	8,416	8,460	0	0	0	2,607	1,118	1,489	0	01/24/2022	
84265V-10-5	SOUTHERN COPPER CORP COMMON	LS		84.000	7,230	86.070	7,230	5,150	0	336	0	2,157	0	2,157	0	08/26/2021	
844741-10-8	SOUTHWEST AIR			161,976.000	4,677,867	28.880	4,677,867	4,721,600	29,156	67,765	0	214,374	1,033,820	(819,446)	0	08/22/2023	
854502-10-1	STANLEY BLACK & DECKER INC			63,119.000	6,191,974	98.100	6,191,974	5,974,514	0	196,253	0	2,060,018	676,934	1,383,084	0	05/18/2023	
855244-10-9	STARBUCKS CORP			62,851.000	6,034,325	96.010	6,034,325	4,059,599	0	135,758	0	(200,495)	0	(200,495)	0	04/27/2022	
871607-10-7	SYNOPSYS INC			77.000	39,648	514.910	39,648	14,772	0	0	0	15,063	0	15,063	0	06/30/2020	
871829-10-7	SYSCO CORP			49,818.000	3,643,190	73.130	3,643,190	3,498,840	0	79,420	0	(76,668)	0	(76,668)	0	11/27/2023	
87612E-10-6	TARGET CORP			21,121.000	3,008,053	142.420	3,008,053	2,606,015	0	76,730	0	40,560	0	40,560	0	09/25/2023	
880770-10-2	TERADYNE INC			116.000	12,588	108.520	12,588	12,801	0	51	0	3,560	1,104	2,456	0	05/11/2021	
882508-10-4	TEXAS INSTRUMENTS			47,653.000	8,122,930	170.460	8,122,930	5,104,399	0	239,218	0	249,702	0	249,702	0	03/24/2021	
88579Y-10-1	3M CO.			24,347.000	2,661,614	109.320	2,661,614	2,837,789	0	125,067	0	(141,347)	0	(141,347)	0	09/25/2023	
891092-10-8	TORO CO			58.000	5,567	95.990	5,567	6,436	21	79	0	(998)	0	(998)	0	08/26/2021	
89400J-10-7	TRANSUNION			54.000	3,710	68.710	3,710	3,725	0	23	0	3,303	2,657	646	0	08/26/2021	
89832Q-10-9	TRUIST FINANCIAL CORP			97,861.000	3,613,028	36.920	3,613,028	3,486,332	0	179,112	0	(112,720)	0	(112,720)	0	03/21/2023	
902973-30-4	U S BANCORP			121,383.000	5,253,456	43.280	5,253,456	4,998,378	59,478	166,947	0	499,337	0	499,337	0	07/26/2023	
91324P-10-2	UNITEDHEALTH GROUP INC			28,653.000	15,084,945	526.470	15,084,945	7,251,805	0	208,880	0	(106,303)	0	(106,303)	0	09/22/2022	
918204-10-8	VF CORP			44,924.000	844,571	18.800	844,571	840,977	0	44,475	0	1,811,484	2,207,265	(395,781)	0	03/02/2022	
91913Y-10-0	VALERO ENERGY CORP			24,241.000	3,151,330	130.000	3,151,330	1,858,594	0	88,784	0	8,880	0	8,880	0	09/25/2023	
92343V-10-4	VERIZON COMMUNICATIONS			126,218.000	4,758,419	37.700	4,758,419	4,622,557	0	268,317	0	1,263,244	1,311,760	(48,516)	0	11/27/2023	
92826C-83-9	VISA INC			14,391.000	3,746,697	260.350	3,746,697	2,983,833	0	26,911	0	756,823	0	756,823	0	09/22/2022	
92942W-10-7	WK KELLOGG CO-WI COMMON			49.000	644	13.140	644	811	0	8	0	(167)	0	(167)	0	10/02/2023	
931142-10-3	WAL-MART			9,414.000	1,484,117	157.650	1,484,117	812,122	5,366	21,370	0	149,306	0	149,306	0	12/28/2021	
94106L-10-9	WASTE MANAGEMENT INC			74.000	13,253	179.100	13,253	7,737	0	207	0	1,644	0	1,644	0	06/30/2020	
949746-10-1	WELLS FARGO & CO			89,827.000	4,421,285	49.220	4,421,285	4,221,284	0	109,173	0	710,834	0	710,834	0	06/02/2023	
963320-10-6	WHIRLPOOL CORP	LS		10,022.000	1,220,379	121.770	1,220,379	1,220,479	0	70,154	0	541,808	739,142	(197,334)	0	03/02/2022	
969904-10-1	WILLIAMS-SONOMA INC	LS		78.000	15,739	201.780	15,739	8,444	0	271	0	6,775	0	6,775	0	12/07/2020	

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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
98138H-10-1	WORKDAY INC-CLASS A			17,205.000	4,749,612	276.060	4,749,612	2,549,702	0	0	0	1,870,700	0	1,870,700	0	11/05/2020	
988498-10-1	YUM! BRANDS INC			37,727.000	4,929,410	130.660	4,929,410	3,322,020	0	91,299	0	97,336	0	97,336	0	06/24/2022	
98850P-10-9	YUM CHINA HOLDINGS INC -W/I			194.000	8,231	42.430	8,231	10,864	0	101	0	(2,371)	0	(2,371)	0	08/25/2021	
98978V-10-3	ZOETIS INC COMMON			5.000	987	197.370	987	978	0	8	0	258	4	254	0	01/31/2022	
G5960L-10-3	MDT			105,403.000	8,683,099	82.380	8,683,099	9,046,467	72,728	273,878	0	491,178	0	491,178	0	12/28/2022	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS		D	17,999.000	1,395,102	77.510	1,395,102	2,066,285	17,999	0	0	(190,429)	0	(190,429)	0	03/04/2021	
G1151C-10-1	ACCENTURE PLC-CL A		D	7,319.000	2,568,310	350.910	2,568,310	2,085,887	0	23,193	0	482,423	0	482,423	0	06/14/2023	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					544,536,815	XXX	544,536,815	392,207,161	525,989	12,100,594	0	64,932,474	7,251,418	57,681,056	0	XXX	XXX
#SIXTH-ST-R	SIXTH STREET LENDING PARTNERS			375,420.000	10,207,670	27.190	10,207,670	9,365,748	0	653,231	0	775,619	0	775,619	0	03/21/2023	
31337#-10-5	FHLB CINCINNATI	RF		358,469.000	35,846,900	100.000	35,846,900	35,846,900	0	2,640,378	0	0	0	0	0	10/10/2023	
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					55,661,060	XXX	55,661,060	54,812,649	0	4,401,639	0	846,067	0	846,067	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					600,197,875	XXX	600,197,875	447,019,810	525,989	16,502,233	0	65,778,541	7,251,418	58,527,123	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
464287-61-4	ISHARES RUSSELL 1000 GROWTH FUND			571.000	173,110	303.170	173,110	125,369	0	1,157	0	50,779	0	50,779	0	09/23/2022	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					173,110	XXX	173,110	125,369	0	1,157	0	50,779	0	50,779	0	XXX	XXX
636548-10-5	National Integrity Life Insurance Company			200,000.000	473,315,979	2,366.580	473,315,979	228,981,540	0	0	0	114,134,231	0	114,134,231	0	03/01/2009	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					473,315,979	XXX	473,315,979	228,981,540	0	0	0	114,134,231	0	114,134,231	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					473,315,979	XXX	473,315,979	228,981,540	0	0	0	114,134,231	0	114,134,231	0	XXX	XXX
5989999999 - Total Common Stocks					1,073,686,964	XXX	1,073,686,964	676,126,719	525,989	16,503,390	0	179,963,551	7,251,418	172,712,133	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,095,776,660	XXX	1,095,776,660	698,733,739	673,280	17,711,221	0	183,116,951	10,463,720	172,653,231	0	XXX	XXX

1.

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

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F 6 .....$ .....

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
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		08/01/2023	Interest Capitalization		96	96	0
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2023	Interest Capitalization		1,453	1,453	0
912810-TF-5	U S TREASURY 2.375% 02/15/42		06/26/2023	BANK of AMERICA SEC		2,333,760	2,975,000	25,764
912810-TL-2	U S TREASURY 4.000% 11/15/52		06/14/2023	BANK of AMERICA SEC		2,976,313	2,925,000	9,856
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-TT-5	U S TREASURY 4.125% 08/15/53		12/18/2023	Various		1,418,237	1,475,000	18,815
912810-TU-2	U S TREASURY 4.375% 08/15/43		10/02/2023	BNP SECURITIES		1,381,822	1,500,000	8,738
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-GP-0	US TREASURY NOTES 4.000% 02/29/28		12/28/2023	Various		15,743,250	15,760,000	134,128
91282C-GW-5	US TREASURY NOTES 1.250% 04/15/28		06/26/2023	GOLDMAN SACHS		5,902,666	6,000,000	15,119
91282C-HP-9	US TREASURY NOTES 1.375% 07/15/33		09/07/2023	BNP SECURITIES		5,400,498	5,670,000	11,711
0109999999. Subtotal - Bonds - U.S. Governments						45,080,776	46,706,549	344,374
199507-7S-7	COLUMBUS OH CSD GO 4.750% 12/01/26		10/30/2023	Tax Free Exchange		454,481	440,000	8,650
199507-8C-1	COLUMBUS OH CSD GO 4.750% 12/01/26		10/30/2023	Tax Free Exchange		5,272,272	5,110,000	100,461
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,726,753	5,550,000	109,111
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		02/01/2023	Interest Capitalization		50,593	50,593	0
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		12/01/2023	Interest Capitalization		414,176	414,176	0
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.630% 09/01/30		04/05/2023	BARCLAYS		1,800,000	1,800,000	743
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.630% 06/30/28		07/05/2023	BARCLAYS		1,300,000	1,300,000	17,477
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.480% 07/01/41		04/18/2023	BARCLAYS		1,400,000	1,400,000	3,605
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,964,769	4,964,769	21,825
00155B-AA-6	AKM ISSUING TRUST 5.450% 08/01/73		08/23/2023	STERN		2,000,000	2,000,000	0
025816-DH-9	AMERICAN EXPRESS CO 5.282% 07/27/29		07/25/2023	BARCLAYS		2,327,000	2,327,000	0
03027X-CF-5	AMERICAN TOWER CORP 5.900% 11/15/33		09/12/2023	RBC/DAIN		2,299,899	2,308,000	0
031162-DP-2	AMGEN INC 5.150% 03/02/28		02/15/2023	Various		1,911,892	1,912,000	0
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		02/14/2023	DEUTSCHE BANK		891,786	952,000	1,944
037833-BX-7	APPLE INC 4.650% 02/23/46		11/17/2023	WELLS FARGO		1,188,459	1,292,000	14,686
053611-AB-5	AVERY DENNISON CORP 6.000% 01/15/33		06/26/2023	Cantor Fitzgerald Fixed		4,065,800	4,000,000	108,667
053807-AV-5	AVNET INC 5.500% 06/01/32		07/14/2023	J P MORGAN SEC		8,475,782	8,880,000	63,763
054989-AB-4	BAT CAPITAL CORP 6.421% 08/02/33		07/31/2023	BANK of AMERICA SEC		5,000,000	5,000,000	0
05526D-BB-0	BAT CAPITAL CORP 3.557% 08/15/27		09/27/2023	BARCLAYS		1,222,051	1,334,000	5,799
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		05/15/2023	BARCLAYS		270,563	325,000	3,345
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		03/01/2023	Interest Capitalization		1	1	0
10638M-AA-8	Brean Asset Back2021RM2 ities 2021-RM2 A 1.750% 10/25/61		12/25/2023	Interest Capitalization		150,428	150,428	0
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		11/07/2023	Various		583,478	721,000	4,587
12189L-AA-9	BURLINGTON NORTH SANTA FE 5.750% 05/01/40		02/08/2023	JANE STREET EXECUTION SERVICES		291,305	267,000	4,222
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31		11/15/2023	JEFFERIES & CO		157,018	192,000	2,403
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A 4.000% 02/25/37		02/24/2023	NOMURA SECURITIES INTERNATIONA		9,489,112	10,000,000	0
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		12/01/2023	Interest Capitalization		0	0	0
125896-BU-3	CMS ENERGY CORP 4.750% 06/01/50		02/07/2023	BARCLAYS		658,800	720,000	6,460
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		05/01/2023	Interest Capitalization		0	0	0
14040H-DB-8	CAPITAL ONE FINANCIAL CORP 7.149% 10/29/27		10/27/2023	MORGAN STANLEY FIXED INC		1,203,000	1,203,000	0
17327C-AR-4	CITIGROUP INC 6.174% 05/25/34		05/22/2023	CITIGROUP GLOBAL MKTS		1,156,000	1,156,000	0
17888H-AA-1	CIVITAS RESOURCES INC 8.375% 07/01/28		07/13/2023	CITIGROUP GLOBAL MKTS		303,400	296,000	1,240
224927-AA-1	Credit Acceptanc20231A oan Tr 2023-1A A 6.480% 03/15/33		03/08/2023	WELLS FARGO		9,999,365	10,000,000	0
225310-AQ-4	CREDIT ACCEPTANC 9.250% 12/15/28		12/05/2023	WELLS FARGO		172,000	172,000	0
23311R-AA-4	DCP MIDSTREAM LLC 6.750% 09/15/37		10/19/2023	Various		2,408,849	2,322,000	56,672
26442R-AD-3	DUKE ENERGY PROGRESS INC 4.150% 12/01/44		10/19/2023	KEY BANC-MCDONALD		1,053,944	1,401,000	21,695
28622H-AB-7	ELEVANCE HEALTH INC 4.750% 02/15/33		01/30/2023	J P MORGAN SEC		1,681,322	1,684,000	0
29278N-AM-5	ENERGY TRANSFER PARTNERS 5.875% 01/15/24		08/22/2023	GOLDMAN SACHS		2,297,976	2,300,000	14,639
30040W-AS-7	EVERSOURCE ENERGY 4.200% 06/27/24		11/17/2023	MITSUBISHI UFJ SECURITIES		3,066,830	3,100,000	52,080
30166N-AJ-5	Exeter Automobil20203A ables 2020-3A E 3.440% 08/17/26		05/05/2023	WELLS FARGO		5,788,125	6,000,000	13,760
316773-CX-6	FIFTH THIRD BANCORP 3.650% 01/25/24		03/02/2023	TD SECURITIES		2,363,088	2,402,000	9,985
33767B-AA-7	FIRSTENERGY TRANSMISSION 5.450% 07/15/44		01/26/2023	J P MORGAN SEC		612,277	618,000	1,403
33767W-AC-7	Firstkey Homes T2021SFR1 2021-SFR1 B 1.788% 08/17/38		01/06/2023	BANK of AMERICA SEC		108,794	125,000	56

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
34417R-AC-0	Focus Brands Fun20171A 2023-2 A2 8.241% 10/30/53		11/10/2023	BARCLAYS		4,000,000	4,000,000	0
346232-AF-8	FORESTAR GROUP INC 3.850% 05/15/26		04/20/2023	WELLS FARGO		252,395	275,000	4,676
35137L-AG-0	FOX CORP 4.030% 01/25/24		10/12/2023	BARCLAYS		1,093,312	1,100,000	9,974
364760-AP-3	GAP INC 3.625% 10/01/29		09/13/2023	BNP SECURITIES		283,050	370,000	6,110
37045X-CR-5	GENERAL MOTORS FINL CO 5.100% 01/17/24		12/14/2023	TD SECURITIES		1,798,488	1,800,000	38,505
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		576,000	576,000	0
38869P-AN-4	GRAPHIC PACKAGING INTL 0.821% 04/15/24		12/12/2023	MESIROW FINANCIAL		687,239	700,000	942
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		8,200,000	8,200,000	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
49427R-AP-7	KILROY REALTY LP 3.050% 02/15/30		04/03/2023	J P MORGAN SEC		969,400	1,310,000	5,549
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2023	Interest Capitalization		0	0	0
52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42		05/01/2023	Interest Capitalization		0	0	0
55903V-BC-6	MAGALLANES INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange		5,250,000	5,250,000	26,833
55903V-BE-2	MAGALLANES INC 5.141% 03/15/52		04/28/2023	Tax Free Exchange		2,696,570	2,915,000	17,900
571903-BL-6	MARRIOTT INTERNATIONAL-CL A 4.900% 04/15/29		03/23/2023	J P MORGAN SEC		6,911,240	7,000,000	0
573874-AJ-3	MARVELL TECHNOLOGY INC 2.950% 04/15/31		03/01/2023	Various		1,856,321	2,307,000	26,013
577081-AW-2	MATTEL INC 5.450% 11/01/41		12/20/2023	Various		1,679,707	1,951,000	32,920
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		6,200,000	6,200,000	0
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		10/25/2023	SUMRIDGE PARTNERS		482,400	576,000	744
594918-CC-6	MICROSOFT CORP 2.525% 06/01/50		09/27/2023	BARCLAYS		1,922,852	3,116,000	25,789
59833C-AC-6	MIDWEST CONNECTOR CAPIT 4.625% 04/01/29		09/18/2023	Various		2,712,141	2,916,000	35,068
64016N-AE-7	NBLY 2023-1A A2 7.308% 01/30/53		01/27/2023	BARCLAYS		19,600,000	20,000,000	0
64952W-EZ-2	NEW YORK LIFE GLOBAL 4.550% 01/28/33		01/24/2023	MORGAN STANLEY FIXED INC		1,695,891	1,699,000	0
64953B-BC-1	NEW YORK LIFE GLOBAL 6.080% 06/13/25		06/15/2023	J P MORGAN SEC		4,000,000	4,000,000	0
66981X-AB-7	AMSR Trust 2023SFR1 2023-SFR1 B 4.000% 04/17/40		02/22/2023	DEUTSCHE BANK		22,234,046	24,124,000	0
674599-DH-5	OCCIDENTAL PETROLEUM CORP 7.950% 06/15/39		11/09/2023	Various		1,253,619	1,114,000	18,365
680223-AL-8	OLD REPUBLIC INTL CORP 3.850% 06/11/51		06/16/2023	BARCLAYS		3,545,300	5,000,000	5,347
680657-AA-1	OLGA TENEDIOS IRR TRUST 5.450% 05/01/73		05/04/2023	STERN		3,000,000	3,000,000	0
682695-AA-9	ONEMAIN FINANCE CORP 9.000% 01/15/29		09/13/2023	UBS WARBURG		287,138	285,000	5,914
69349A-AA-0	PNC CAPITAL TRUST C 6.209% 06/01/28		01/17/2023	J P MORGAN SEC		472,066	503,000	3,650
69354N-AC-0	PRA GROUP INC 7.375% 09/01/25		08/08/2023	SUNTRUST		264,128	273,000	8,892
69376C-AC-8	PSMC Trust 20212 2021-2 A3 2.500% 05/25/51		06/27/2023	BARCLAYS		5,474,385	6,313,942	12,277
6944PL-2T-5	PACIFIC LIFE GF II 6.240% 06/16/25		06/08/2023	J P MORGAN SEC		4,000,000	4,000,000	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		3,160,864	3,079,000	30,109
758750-AE-3	REGAL BELOIT 6.300% 02/15/30		01/09/2023	J P MORGAN SEC		4,995,750	5,000,000	0
78016E-ZV-2	ROYAL BANK OF CANADA 5.710% 07/29/24		02/03/2023	RBC/DAIN		4,393,312	4,400,000	4,592
78016H-ZS-2	ROYAL BANK OF CANADA 5.200% 08/01/28		07/13/2023	RBC/DAIN		1,977,090	1,978,000	0
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		09/29/2023	TD SECURITIES		932,150	950,000	1,119
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		12/01/2023	Interest Capitalization		30,007	30,007	0
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		06/14/2023	Taxable Exchange		937,206	1,477,800	0
82568N-AE-1	SHUTTERFLY FINANCE LLC 9.750% 10/01/27		06/14/2023	PRIVATE PLACEMENT		179,158	179,158	0
82873M-AA-1	SIMMONS FOOD INC/SIMMONS 4.625% 03/01/29		11/15/2023	Various		378,153	451,000	3,602
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		12/04/2023	Various		1,245,704	1,295,000	7,379
832696-AZ-1	SMUCKER JM CO 6.500% 11/15/53		10/31/2023	DEUTSCHE BANK		1,090,810	1,150,000	1,453
844030-AA-4	SOUTHERN UNION CO 7.600% 02/01/24		10/10/2023	STIFEL NICHOLAS		952,907	950,000	14,239
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		03/16/2023	STIFEL NICHOLAS		277,125	300,000	5,647
862121-AC-4	STORE CAPITAL CORP 2.750% 11/18/30		04/05/2023	MORGAN STANLEY FIXED INC		237,588	314,000	3,406
862121-AD-2	STORE CAPITAL CORP 2.700% 12/01/31		04/05/2023	MORGAN STANLEY FIXED INC		794,318	1,085,000	10,497
87264A-DB-8	T-MOBILE USA INC 5.750% 01/15/54		05/08/2023	GOLDMAN SACHS		1,019,853	1,024,000	0
88033G-DB-3	TENET HEALTHCARE 5.125% 11/01/27		01/20/2023	Tax Free Exchange		349,000	349,000	3,925

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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
883556-CY-6	THERMO FISHER SCIENTIFIC 5.404% 08/10/43		08/07/2023	CITIGROUP GLOBAL MKTS		1,489,000	1,489,000	0
92556H-AD-9	VIACOMCBS INC 4.200% 05/19/32		03/02/2023	Various		1,134,239	1,395,000	17,414
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		05/02/2023	WELLS FARGO		2,147,444	2,642,000	26,156
94106L-BW-8	WASTE MANAGEMENT INC 4.875% 02/15/34		07/27/2023	SCOTIA		2,299,037	2,334,000	0
950400-AG-9	WELLTOWER INC 3.625% 03/15/24		11/06/2023	MESIROW FINANCIAL		495,585	500,000	2,668
98421M-AA-4	XEROX HOLDINGS CORP 5.000% 08/15/25		02/10/2023	SUMRIDGE PARTNERS		278,980	296,000	7,359
06367D-3U-7	BANK OF MONTREAL CHICAGO 5.880% 01/12/24	A	01/12/2023	BANK of AMERICA SEC		5,600,000	5,600,000	747
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 5.500% 01/17/27	D	09/01/2023	Tax Free Exchange		2,038,961	2,000,000	0
00928Q-AX-9	AIRCASTLE LTD 6.500% 07/18/28	D	07/13/2023	GOLDMAN SACHS		4,990,750	5,000,000	0
00973R-AM-5	AKER BP ASA 6.000% 06/13/33	D	06/07/2023	J P MORGAN SEC		1,873,530	1,878,000	0
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		5,500,000	5,500,000	0
05581K-AB-7	BNP PARIBAS 3.800% 01/10/24	D	06/27/2023	HONG KONG SHANGHAI BK		2,965,410	3,000,000	53,517
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		7,687,863	7,666,000	68,568
268317-AV-6	ELECTRICITE DE FRANCE 4.875% 09/21/38	D	12/14/2023	WELLS FARGO		870,894	950,000	11,192
279158-AT-6	ECOPET 8.625% 01/19/29	D	06/28/2023	SMBC NIKKO		309,978	310,000	0
404280-AP-4	HSBC HOLDINGS PLC-SPONS 4.250% 03/14/24	D	09/21/2023	TD SECURITIES		1,784,142	1,800,000	2,338
46091R-AC-7	Invesco CLO LTD 20233A 2023-3A B 8.044% 07/15/36	D	07/06/2023	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0
46590X-AL-0	JBS USA FOOD FINANCE 5.500% 01/15/30	D	08/22/2023	Tax Free Exchange		3,287,671	3,279,000	18,535
46590X-AQ-9	JBS USA FOOD FINANCE 4.375% 02/02/52	D	08/22/2023	Tax Free Exchange		709,772	710,000	1,726
46590X-AS-5	JBS USA FOOD FINANCE 2.500% 01/15/27	D	08/22/2023	Tax Free Exchange		2,222,893	2,238,000	5,750
46590X-AX-4	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/24/2023	Tax Free Exchange		565,818	550,000	8,242
55300R-AA-9	MGMCHI 5.375% 05/15/24	D	05/10/2023	Various		269,588	273,000	7,125
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
60687Y-DB-2	MIZUHO FINANCIAL GROUP 5.748% 07/06/34	D	06/29/2023	MIZUHO SECURITIES USA INC		10,000,000	10,000,000	0
86565F-YF-3	SUMITOMO MITSUI BANK NY 5.880% 01/18/24	D	01/18/2023	BANK of AMERICA SEC		4,200,000	4,200,000	0
892331-AQ-2	TOYOTA MOTOR CORP -SPON ADR 5.118% 07/13/28	D	07/06/2023	J P MORGAN SEC		2,400,000	2,400,000	0
92537V-AA-8	TK ELEVATOR HOLDCO GMBH 7.625% 07/15/28	D	02/08/2023	BARCLAYS		378,120	411,000	2,176
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D	03/09/2023	BARCLAYS		679,815	776,000	5,691
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)						288,518,014	300,526,727	1,053,808
21869M-AA-5	CORESTATES CAPTL III 6.211% 02/15/27		02/02/2023	SEAPORT GROUP LLC		1,474,918	1,555,000	18,557
302570-AW-6	NEXTERA ENERGY 7.724% 10/01/66		04/25/2023	Various		1,894,751	2,251,000	10,218
302570-AX-4	NEXTERA ENERGY 7.771% 06/15/67		01/24/2023	IMPERIAL CAPITAL LLC		540,225	630,000	5,067
726503-AE-5	PLAINS ALL AMER PIPELINE LP 9.751% Perpet.		03/08/2023	MORGAN STANLEY FIXED INC		338,470	362,000	2,075
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						4,735,032	5,359,000	37,035
2509999997. Total - Bonds - Part 3						349,025,344	363,107,045	1,566,153
2509999998. Total - Bonds - Part 5						183,701,454	187,814,780	1,031,002
2509999999. Total - Bonds						532,726,798	550,921,825	2,597,155
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
00206R-10-2	AT&T INC		09/14/2023	S. G. COWEN SECURITIES CORP.	62,332.000	939,723		0
015271-10-9	ALEXANDRIA REAL ESTATE REIT		11/15/2023	Various	16,868.000	1,879,131		0
03027X-10-0	AMERICAN TOWER CORP REIT		08/24/2023	GOLDMAN SACHS	5,627.000	997,125		0
03073E-10-5	CENCORA, INC.		06/02/2023	S. G. COWEN SECURITIES CORP.	3,923.000	684,807		0
037833-10-0	APPLE INC		02/21/2023	S. G. COWEN SECURITIES CORP.	4,241.000	636,746		0
060505-10-4	BANK OF AMERICA CORP		06/02/2023	S. G. COWEN SECURITIES CORP.	21,333.000	615,263		0
110122-10-8	BRISTOL-MYERS SQUIBB		12/19/2023	S. G. COWEN SECURITIES CORP.	27,357.000	1,422,862		0
126650-10-0	CVS CORP		07/20/2023	S. G. COWEN SECURITIES CORP.	13,128.000	979,338		0
17275R-10-2	CISCO SYSTEMS INC		06/02/2023	S. G. COWEN SECURITIES CORP.	11,998.000	601,333		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
20030N-10-1	COMCAST CORP CL A		02/21/2023	S. G. COWEN SECURITIES CORP.	11,905.000	458,088		0
21036P-10-8	CONSTELLATION BRANDS COMMON		11/27/2023	Various	7,840.000	1,801,814		0
26441C-20-4	DUKE ENERGY		09/25/2023	S. G. COWEN SECURITIES CORP.	7,950.000	736,965		0
29364G-10-3	Entergy Corp		08/28/2023	S. G. COWEN SECURITIES CORP.	37,669.000	3,943,440		0
30231G-10-2	EXXON MOBIL CORP		09/25/2023	S. G. COWEN SECURITIES CORP.	3,974.000	461,321		0
320209-10-9	FIRST FINANCIAL BANCORP		03/13/2023	Various	144,374.000	3,185,194		0
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON		02/07/2023	Keefe Bruyette & Woods Eq	10,621.000	684,537		0
459506-10-1	Fragrances Inc COMMON		08/08/2023	S. G. COWEN SECURITIES CORP.	45,385.000	3,669,709		0
478160-10-4	JOHNSON & JOHNSON		06/02/2023	S. G. COWEN SECURITIES CORP.	4,554.000	714,463		0
594918-10-4	MICROSOFT CORP		03/24/2023	S. G. COWEN SECURITIES CORP.	4,807.000	1,290,558		0
595112-10-3	MICRON TECHNOLOGY INC		06/14/2023	S. G. COWEN SECURITIES CORP.	33,895.000	2,153,016		0
61174X-10-9	MONSTER BEVERAGE CORP		03/28/2023	Stock Dividend	55,849.000	0		0
65339F-10-1	NEXTERA ENERGY INC		09/14/2023	GOLDMAN SACHS	10,575.000	730,416		0
70450Y-10-3	PAYPAL HOLDINGS INC		03/15/2023	Various	5,556.000	424,016		0
717081-10-3	PFIZER INC		07/21/2023	S. G. COWEN SECURITIES CORP.	65,888.000	2,433,141		0
718172-10-9	PHILIP MORRIS INTERNAT-W/I		09/25/2023	S. G. COWEN SECURITIES CORP.	5,451.000	512,995		0
718546-10-4	PHILLIPS 66		09/25/2023	S. G. COWEN SECURITIES CORP.	4,347.000	522,720		0
747525-10-3	QUALCOMM		06/01/2023	S. G. COWEN SECURITIES CORP.	6,284.000	714,263		0
808513-10-5	SCHWAB CORP		11/15/2023	Various	38,456.000	2,248,240		0
828806-10-9	SIMON PROPERTY GRP LP REIT		02/21/2023	S. G. COWEN SECURITIES CORP.	3,896.000	474,527		0
844741-10-8	SOUTHWEST AIR		08/22/2023	Various	90,478.000	3,089,975		0
854502-10-1	STANLEY BLACK & DECKER INC		05/18/2023	S. G. COWEN SECURITIES CORP.	8,738.000	723,790		0
871829-10-7	SYSCO CORP		11/27/2023	S. G. COWEN SECURITIES CORP.	12,265.000	848,932		0
87612E-10-6	TARGET CORP		09/25/2023	S. G. COWEN SECURITIES CORP.	4,711.000	521,747		0
88579Y-10-1	3M CO.		09/25/2023	S. G. COWEN SECURITIES CORP.	4,670.000	443,295		0
89832Q-10-9	TRUIST FINANCIAL CORP		03/21/2023	S. G. COWEN SECURITIES CORP.	46,998.000	1,537,113		0
902973-30-4	U S BANCORP		07/26/2023	Various	93,854.000	3,547,904		0
91913Y-10-0	VALERO ENERGY CORP		09/25/2023	S. G. COWEN SECURITIES CORP.	3,307.000	486,762		0
92343V-10-4	VERIZON COMMUNICATIONS		11/27/2023	S. G. COWEN SECURITIES CORP.	30,188.000	1,023,353		0
92942W-10-7	WK KELLOGG CO-WI COMMON		10/02/2023	Spin Off	49.000	811		0
949746-10-1	WELLS FARGO & CO		06/02/2023	S. G. COWEN SECURITIES CORP.	12,671.000	524,680		0
G1151C-10-1	ACCENTURE PLC-CL A	D	06/14/2023	S. G. COWEN SECURITIES CORP.	7,319.000	2,085,887		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						50,750,000	XXX	0
#SIXTH-ST-R	SIXTH STREET LENDING PARTNERS		03/21/2023	PRIVATE PLACEMENT	51,148.000	1,325,251		0
31337#-10-5	FHLB CINCINNATI		10/10/2023	PRIVATE PLACEMENT	36,875.000	3,687,500		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						5,012,751	XXX	0
5989999997. Total - Common Stocks - Part 3						55,762,751	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						55,762,751	XXX	0
5999999999. Total - Preferred and Common Stocks						55,762,751	XXX	0
6009999999 - Totals						588,489,549	XXX	2,597,155

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
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		12/01/2023	Paydown		130	130	141	138	0	(9)	0	(9)	0	130	0	0	0	3	12/20/2061
36194S-PD-4	GN GN AU4920 3.020% 09/15/41		12/01/2023	Paydown		322,164	322,164	327,961	326,543	0	(4,379)	0	(4,379)	0	322,164	0	0	0	5,297	09/15/2041
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		03/01/2023	Paydown		14,138	14,138	14,883	14,097	0	40	0	40	0	14,138	0	0	0	166	10/20/2061
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.673% 02/16/44		12/01/2023	Paydown		13,875	13,875	13,390	13,712	0	164	0	164	0	13,875	0	0	0	431	02/16/2044
38378K-DQ-9	GNR 2013-46 IO 0.875% 08/16/42		12/01/2023	Paydown		0	0	36,385	407	0	(407)	0	(407)	0	0	0	0	0	2,324	08/16/2042
38379U-CK-0	GNR 2016-2 IO 0.494% 04/16/57		12/01/2023	Paydown		0	0	33,277	35,680	0	(35,680)	0	(35,680)	0	0	0	0	0	2,849	04/16/2057
38379U-Q2-5	GNR 2016-140 IO 0.742% 05/16/58		12/01/2023	Paydown		0	0	108,079	115,280	0	(115,280)	0	(115,280)	0	0	0	0	0	19,162	05/16/2058
38379U-TJ-5	GNR 2016-72 IO 0.766% 12/16/55		12/01/2023	Paydown		0	0	51,425	11,843	0	(11,843)	0	(11,843)	0	0	0	0	0	2,835	12/16/2055
38379U-VS-2	GNR 2016-85 IO 1.049% 03/16/57		12/01/2023	Paydown		0	0	70,217	41,923	0	(41,923)	0	(41,923)	0	0	0	0	0	9,795	03/16/2057
38379U-XP-6	GNR 2016-98 IO 0.853% 05/16/58		12/01/2023	Paydown		0	0	174,478	48,120	0	(48,120)	0	(48,120)	0	0	0	0	0	15,472	05/16/2058
690353-3C-9	DFC AGENCY DEBENTURES 5.250% 05/15/24		11/15/2023	Redemption 100.0000		454,545	454,545	454,545	454,545	0	0	0		0	454,545	0	0		13,792	05/15/2024
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	190,400	0	0		5,663	01/20/2035
690353-4F-1	DFC AGENCY DEBENTURES 5.240% 09/20/27		12/20/2023	Redemption 100.0000		85,713	85,713	85,713	85,713	0	0	0		0	85,713	0	0		2,708	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES 5.250% 06/20/27		12/20/2023	Redemption 100.0000		266,667	266,667	266,667	266,667	0	0	0		0	266,667	0	0		8,425	06/20/2027
690353-5A-1	DFC AGENCY DEBENTURES 5.570% 05/15/24		11/15/2023	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0		0	600,000	0	0		22,401	05/15/2024
690353-W7-8	DFC 5.250% 05/15/24		11/15/2023	Redemption 100.0000		307,692	307,692	307,692	307,692	0	0	0		0	307,692	0	0		9,336	05/15/2024
690353-XQ-5	DFC VRDN 5.240% 07/15/25		10/15/2023	Redemption 100.0000		944,444	944,444	944,444	944,444	0	0	0		0	944,444	0	0		27,903	07/15/2025
90376P-BS-9	INT DEV FIN CORP AGENCY DEBENTURES 5.250% 05/15/26		11/15/2023	Redemption 100.0000		666,667	666,667	666,667	666,667	0	0	0		0	666,667	0	0		20,229	05/15/2026
90376P-DK-4	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-DK-4	INT DEV FIN CORP AGENCY DEBENTURES 5.240% 07/05/38		04/05/2023	Call 97.0000		43,650	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	44,574	07/05/2038
90376P-DK-4	INT DEV FIN CORP AGENCY DEBENTURES 5.240% 07/05/38		04/01/2023	Redemption 100.0000		(45,000)	(45,000)	(45,000)	(45,000)	0	0	0		0	(45,000)	0	0		0	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	870,204	0	3,726	0	3,726	0	873,929	0	(263,074)	(263,074)	11,032	08/15/2040
912810-TD-0	U S TREASURY 2.250% 02/15/52		05/08/2023	Various		1,217,143	1,693,000	1,370,043	1,372,646	0	1,471	0	1,471	0	1,374,117	0	(156,974)	(156,974)	22,828	02/15/2052
912810-TE-8	U S TREASURY 0.125% 02/15/52		01/09/2023	CITIGROUP GLOBAL MKTS		897,177	1,210,000	905,214	905,623	(42)	274	0	232	0	905,855	0	(8,678)	(8,678)	651	02/15/2052
912810-TF-5	U S TREASURY 2.375% 02/15/42		12/05/2023	GOLDMAN SACHS		157,764	215,000	170,016	93,966	0	1,120	0	1,120	0	171,399	0	(13,635)	(13,635)	5,519	02/15/2042
91282C-CD-1	US TREASURY 0.125% 05/31/23		05/31/2023	Maturity		1,890,000	1,890,000	1,885,923	1,889,133	0	867	0	867	0	1,890,000	0	0	0	1,181	05/31/2023
91282C-CF-6	US TREASURY 0.750% 05/31/26		06/26/2023	Various		9,812,751	10,880,000	10,573,186	10,634,066	0	32,831	0	32,831	0	10,666,897	0	(854,146)	(854,146)	45,754	05/31/2026
91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		06/13/2023	Various		8,951,062	9,265,000	8,967,065	8,970,868	0	41,128	0	41,128	0	9,011,996	0	(60,934)	(60,934)	10,139	11/30/2023
91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32		06/26/2023	GOLDMAN SACHS		5,433,044	5,900,000	5,629,795	5,636,722	0	11,063	0	11,063	0	5,647,786	0	(214,742)	(214,742)	137,622	08/15/2032
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		06/14/2023	Various		2,570,058	2,590,000	2,562,957	0	0	325	0	325	0	2,563,282	0	6,777	6,777	8,033	02/29/2028
91282C-GW-5	US TREASURY NOTES 1.250% 04/15/28		12/27/2023	GOLDMAN SACHS		3,299,561	3,295,000	3,241,547	0	0	8,964	0	8,964	0	3,250,511	0	49,049	49,049	29,572	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	774	0	774	0	2,162,878	0	(82,222)	(82,222)	7,091	07/15/2033
0109999999. Subtotal - Bonds - U.S. Governments						40,785,156	44,074,435	42,675,312	34,497,099	(42)	(154,894)	0	(154,936)	0	42,385,085	0	(1,598,579)	(1,598,579)	492,787	XXX
748148-QR-7	PROV OF QUEBEC 7.500% 09/15/29	A	10/24/2023	GOLDMAN SACHS		1,117,250	1,000,000	1,400,630	1,202,942	0	(21,992)	0	(21,992)	0	1,180,950	0	(63,700)	(63,700)	83,542	09/15/2029
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	277,055	0	80	0	80	0	277,135	0	(67,267)	(67,267)	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	242,746	0	335	0	335	0	243,081	0	(58,956)	(58,956)	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	509,891	0	(740)	0	(740)	0	509,151	0	(87,651)	(87,651)	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	142,393	0	1,367	0	1,367	0	143,760	0	(66,800)	(66,800)	7,075	07/31/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
279271-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	273,980	0	5,878	0	5,878	0	279,858	0	(159,108)	(159,108)	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	276,039	0	111	0	111	0	276,150	0	(64,450)	(64,450)	15,417	11/28/2047
831594-AG-1	REPUBLIC OF SLOVENIA 5.250% 02/18/24	D	01/23/2023	TD SECURITIES		1,995,000	2,000,000	2,260,000	2,042,642	0	(2,460)	0	(2,460)	0	2,040,182	0	(45,182)	(45,182)	45,792	02/18/2024
857524-AE-2	REPUBLIC OF POLAND SOVEREIGN 5.750% 11/16/32	D	02/06/2023	JEFFERIES & CO		1,428,420	1,330,000	1,316,075	1,316,205	0	107	0	107	0	1,316,312	0	112,108	112,108	17,419	11/16/2032
91087B-AB-6	UNITED MEXICAN STATES 4.350% 01/15/47	D	04/21/2023	MORGAN STANLEY FIXED INC		1,208,625	1,500,000	1,496,025	1,496,451	0	27	0	27	0	1,496,478	0	(287,853)	(287,853)	50,931	01/15/2047
0309999999. Subtotal - Bonds - All Other Governments						6,974,199	7,662,000	8,166,436	7,780,344	0	(17,287)	0	(17,287)	0	7,763,057	0	(788,859)	(788,859)	264,496	XXX
13063C-XP-0	CALIFORNIA ST 3.875% 12/01/30		04/04/2023	FMS Bonds		2,947,220	2,980,000	2,980,000	2,980,000	0	0	0	0	0	2,980,000	0	(32,780)	(32,780)	40,095	12/01/2030
154686-FU-8	CENTRL OH SOL WST AUTH 5.000% 12/01/32		12/01/2023	Call 100.0000		2,135,000	2,135,000	2,095,930	2,110,697	0	1,767	0	1,767	0	2,112,464	0	22,536	22,536	106,750	12/01/2032
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,082,220	5,115,000	5,075,930	5,090,697	0	1,767	0	1,767	0	5,092,464	0	(10,244)	(10,244)	146,845	XXX
199507-3S-1	COLUMBUS OH CSD GO SCHOOL DISTRICT 4.750% 12/01/26		10/30/2023	Tax Free Exchange		5,726,753	5,550,000	6,334,992	5,793,989	0	(67,236)	0	(67,236)	0	5,726,753	0	0	0	240,924	12/01/2026
952347-S6-0	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT 3.541% 08/01/34		08/01/2023	Call 92.6740		2,780,220	3,000,000	3,000,000	3,000,000	0	0	0		0	3,000,000	0	0		(113,550)	08/01/2034
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,506,973	8,550,000	9,334,992	8,793,989	0	(67,236)	0	(67,236)	0	8,726,753	0	0	0	127,374	XXX
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		12/05/2023	Redemption 100.0000		28,953	28,953	35,001	33,730	0	(4,777)	0	(4,777)	0	28,953	0	0	0	1,998	12/01/2040
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT 5.700% 11/01/23		11/01/2023	Redemption 100.0000		455,000	455,000	455,000	455,000	0	0	0		0	455,000	0	0		25,935	11/01/2023
23981M-AJ-5	DAYTON-MONT CO PORT AUTH 5.000% 11/15/32		04/07/2023	Call 100.0000		2,330,000	2,330,000	2,330,000	2,330,000	0	0	0		0	2,330,000	0	0		157,836	11/15/2032
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		12/01/2023	Redemption 100.0000		61,366	61,366	61,366	61,366	0	0	0		0	61,366	0	0		1,134	06/15/2045
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
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		75,893	75,893	78,869	78,502	0	(2,609)	0	(2,609)	0	75,893	0	0	0	1,400	08/15/2042
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		12/01/2023	Paydown		12,849	12,849	13,098	12,881	0	(32)	0	(32)	0	12,849	0	0	0	289	07/01/2024
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		12/01/2023	Paydown		11,386	11,386	11,641	11,442	0	(56)	0	(56)	0	11,386	0	0	0	270	07/01/2024
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		12/01/2023	Paydown		7,570	7,570	8,048	7,758	0	(188)	0	(188)	0	7,570	0	0	0	178	06/01/2025
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		12/01/2023	Paydown		13,590	13,590	14,448	13,898	0	(308)	0	(308)	0	13,590	0	0	0	282	07/01/2025
3128PT-UT-0	FG J14194 3.000% 01/01/26		12/01/2023	Paydown		32,028	32,028	30,987	31,641	0	387	0	387	0	32,028	0	0	0	487	01/01/2026
31335A-UL-0	FG FG G60587 4.000% 02/01/46		12/01/2023	Paydown		343,965	343,965	362,158	371,731	0	(27,766)	0	(27,766)	0	343,965	0	0	0	8,851	02/01/2046
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2023	Paydown		781,769	781,769	854,534	816,097	0	(34,328)	0	(34,328)	0	781,769	0	0	0	17,336	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		12/01/2023	Paydown		250,354	250,354	267,722	254,004	0	(3,650)	0	(3,650)	0	250,354	0	0	0	8,053	03/25/2041
3136A7-HR-6	FNR 2012-67 HW 4.500% 07/25/27		12/01/2023	Paydown		2,947,494	2,947,494	3,450,410	2,982,608	0	(35,115)	0	(35,115)	0	2,947,494	0	0	0	66,836	07/25/2027
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2023	Paydown		86,077	86,077	85,001	85,594	0	483	0	483	0	86,077	0	0	0	1,150	02/25/2032
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		12/01/2023	Paydown		645,543	645,543	557,431	592,065	0	49,729	0	49,729	0	645,543	0	0	0	12,055	09/25/2043
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2023	Paydown		293,801	293,801	249,510	268,323	0	25,478	0	25,478	0	293,801	0	0	0	5,775	01/25/2044
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		12/01/2023	Paydown		744	744	757	755	0	(11)	0	(11)	0	744	0	0	0	24	10/01/2035
3137AB-YF-2	FHR FHR 3870 WB 4.000% 06/15/31		12/01/2023	Paydown		457,051	457,051	509,898	472,880	0	(15,829)	0	(15,829)	0	457,051	0	0	0	9,331	06/15/2031
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		12/01/2023	Paydown		121,189	121,189	112,885	115,008	0	6,181	0	6,181	0	121,189	0	0	0	838	07/15/2042
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		12/01/2023	Paydown		80,054	80,054	79,438	79,738	0	316	0	316	0	80,054	0	0	0	1,592	05/15/2044
3137BM-7D-2	FHMS FHMS K051 X1 0.494% 09/25/25		12/01/2023	Paydown		0	0	176,597	74,478	0	(74,478)	0	(74,478)	0	0	0	0	0	16,648	09/25/2025
3137BV-ZA-7	FHMS FHMS K063 X1 0.276% 01/25/27		12/01/2023	Paydown		0	0	127,177	66,574	0	(66,574)	0	(66,574)	0	0	0	0	0	10,197	01/25/2027
3137FM-U8-3	FHMS K735 X1 0.958% 05/25/26		12/01/2023	Paydown		0	0	88,885	53,260	0	(53,260)	0	(53,260)	0	0	0	0	0	10,540	05/25/2026
3137FU-ZE-7	FHR K111 X1 1.570% 05/25/30		12/01/2023	Paydown		0	0	7,081	6,831	0	(6,831)	0	(6,831)	0	0	0	0	0	704	05/25/2030
31384Q-PN-7	FNMA FN 530629 5.192% 04/01/30		12/01/2023	Paydown		5,869	5,869	5,816	5,587	0	282	0	282	0	5,869	0	0	0	128	04/01/2030
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		12/01/2023	Paydown		150,259	150,259	145,915	147,700	0	2,559	0	2,559	0	150,259	0	0	0	2,320	01/01/2027
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		12/01/2023	Paydown		153,913	153,913	158,073	157,257	0	(3,344)	0	(3,344)	0	153,913	0	0	0	2,984	09/01/2032

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
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		12/01/2023	Paydown		109,222	109,222	114,684	113,554	0	(4,332)	0	(4,332)	0	109,222	0	0	0	1,712	09/01/2043
3138EP-YZ-1	FN FN AL7027 3.660% 06/01/45		12/01/2023	Paydown		78,397	78,397	76,992	77,515	0	883	0	883	0	78,397	0	0	0	1,583	06/01/2045
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		06/01/2023	Paydown		2,403,607	2,403,607	2,308,120	2,394,937	0	8,670	0	8,670	0	2,403,607	0	0	0	33,317	08/01/2023
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33 FNMA AW4186 FN AW4186 3.500%		12/01/2023	Paydown		71,611	71,611	76,579	75,014	0	(3,403)	0	(3,403)	0	71,611	0	0	0	1,361	01/01/2033
3138XT-UL-7	05/01/44		12/01/2023	Paydown		199,952	199,952	199,976	200,299	0	(347)	0	(347)	0	199,952	0	0	0	4,080	05/01/2044
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2023	Paydown		39,951	39,951	38,266	39,128	0	823	0	823	0	39,951	0	0	0	1,255	03/25/2033
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		12/01/2023	Paydown		65,637	65,637	70,293	67,396	0	(1,759)	0	(1,759)	0	65,637	0	0	0	1,310	05/25/2033
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		11/01/2023	Paydown		75,559	75,559	72,997	74,425	0	1,134	0	1,134	0	75,559	0	0	0	1,955	06/25/2043
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2023	Paydown		161,510	161,510	173,737	166,852	0	(5,341)	0	(5,341)	0	161,510	0	0	0	4,630	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2023	Paydown		143,714	143,714	156,199	149,254	0	(5,540)	0	(5,540)	0	143,714	0	0	0	4,425	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2023	Paydown		651,961	651,961	632,826	643,231	0	8,730	0	8,730	0	651,961	0	0	0	20,272	03/15/2034
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		12/01/2023	Paydown		85,006	85,006	94,091	86,474	0	(1,469)	0	(1,469)	0	85,006	0	0	0	2,164	03/25/2029
31398F-DP-3	FNR 2009-85 BC 4.500% 10/25/24		11/01/2023	Paydown		133,813	133,813	135,360	133,457	0	356	0	356	0	133,813	0	0	0	1,291	10/25/2024
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		12/01/2023	Paydown		7,966	7,966	7,620	7,912	0	53	0	53	0	7,966	0	0	0	162	11/25/2024
31398J-MR-1	FHR FHR 3573 JB 4.500% 09/15/24		12/01/2023	Paydown		356,412	356,412	364,209	356,419	0	(7)	0	(7)	0	356,412	0	0	0	8,187	09/15/2024
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		12/01/2023	Paydown		30,305	30,305	30,438	30,269	0	36	0	36	0	30,305	0	0	0	683	09/15/2024
31398K-JP-6	FHR FHR 3584 MY 4.000% 10/15/24		12/01/2023	Paydown		144,009	144,009	136,898	143,262	0	747	0	747	0	144,009	0	0	0	3,020	10/15/2024
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		12/01/2023	Paydown		69,347	69,347	72,966	69,697	0	(349)	0	(349)	0	69,347	0	0	0	1,404	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2023	Paydown		23,483	23,483	22,470	23,334	0	149	0	149	0	23,483	0	0	0	474	02/25/2025
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		12/01/2023	Paydown		23,401	23,401	25,434	23,441	0	(40)	0	(40)	0	23,401	0	0	0	398	09/25/2025
31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		12/01/2023	Paydown		47,938	47,938	47,129	47,787	0	151	0	151	0	47,938	0	0	0	1,125	03/15/2025
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		12/01/2023	Paydown		25,218	25,218	23,926	25,041	0	177	0	177	0	25,218	0	0	0	496	02/15/2025
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		06/01/2023	Paydown		13,796	13,796	13,882	13,774	0	22	0	22	0	13,796	0	0	0	134	04/15/2025
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		12/01/2023	Paydown		1,284	1,284	1,270	1,272	0	11	0	11	0	1,284	0	0	0	39	08/01/2033
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		12/01/2023	Paydown		21,147	21,147	21,517	22,179	0	(1,032)	0	(1,032)	0	21,147	0	0	0	390	10/01/2048
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		12/01/2023	Paydown		8,263	8,263	8,411	8,680	0	(418)	0	(418)	0	8,263	0	0	0	172	08/01/2048
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		12/01/2023	Paydown		78,036	78,036	78,207	78,830	0	(794)	0	(794)	0	78,036	0	0	0	1,260	09/01/2048
31412S-D3-6	FN FN 933122 5.500% 01/01/38		12/01/2023	Paydown		90,702	90,702	91,838	93,612	0	(2,910)	0	(2,910)	0	90,702	0	0	0	3,107	01/01/2038
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		11/01/2023	Paydown		14,729	14,729	15,373	14,801	0	(73)	0	(73)	0	14,729	0	0	0	325	11/01/2023
31416X-LG-3	FNCN FN AB2126 3.000% 01/01/26		12/01/2023	Paydown		179,164	179,164	175,665	177,808	0	1,356	0	1,356	0	179,164	0	0	0	2,818	01/01/2026
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		12/01/2023	Paydown		84,382	84,382	84,224	84,221	0	161	0	161	0	84,382	0	0	0	1,317	08/01/2032
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		12/01/2023	Paydown		68,565	68,565	68,500	68,477	0	88	0	88	0	68,565	0	0	0	1,043	07/01/2033
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2023	Paydown		43,742	43,742	44,111	43,782	0	(40)	0	(40)	0	43,742	0	0	0	918	01/01/2025
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		12/01/2023	Paydown		28,456	28,456	29,275	28,578	0	(122)	0	(122)	0	28,456	0	0	0	625	08/01/2024
31417Y-V4-6	FNMA FN MA0634 4.500% 01/01/31		12/01/2023	Paydown		121,817	121,817	126,727	125,083	0	(3,266)	0	(3,266)	0	121,817	0	0	0	2,932	01/01/2031
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		12/01/2023	Paydown		26,668	26,668	27,418	27,251	0	(584)	0	(584)	0	26,668	0	0	0	482	08/01/2033
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		12/01/2023	Paydown		1,012,658	1,012,658	1,025,989	1,025,453	0	(12,795)	0	(12,795)	0	1,012,658	0	0	0	11,262	10/01/2051
31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		12/01/2023	Paydown		45,118	45,118	45,845	45,380	0	(262)	0	(262)	0	45,118	0	0	0	818	12/01/2025
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		12/01/2023	Paydown		60,714	60,714	61,757	60,995	0	(282)	0	(282)	0	60,714	0	0	0	1,091	11/01/2025
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		12/01/2023	Redemption 100.0000		76,354	76,354	76,354	76,354	0	0	0		0	76,354	0	0		1,249	08/01/2046
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2023	Various		174,000	174,000	174,000	174,000	0	0	0		0	174,000	0	0	0	5,790	04/01/2057
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.630% 09/01/30		03/02/2023	Redemption 100.0000		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0		0	1,400,000	0	0	0	17,409	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.630% 05/15/56		08/02/2023	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0		0	100,000	0	0	0	2,897	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 5.630% 09/01/31		06/16/2023	Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0		0	1,600,000	0	0	0	39,311	09/01/2031
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		12/01/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	801	05/01/2041

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
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		12/01/2023	Redemption 100.0000		255,000	255,000	255,000	255,000	0	0	0		0	255,000	0	0		3,774	11/01/2041
677560-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		12/01/2023	Redemption 100.0000		369,603	369,603	369,603	369,603	0	0	0		0	369,603	0	0		4,977	03/01/2036
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		12/01/2023	Redemption 100.0000		373,531	373,531	373,531	373,531	0	0	0		0	373,531	0	0		5,532	09/01/2037
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 5.380% 08/01/33		08/01/2023	Redemption 100.0000		235,000	235,000	235,000	235,000	0	0	0		0	235,000	0	0		7,575	08/01/2033
86607C-DW-6	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.800% 11/15/37		11/15/2023	Various		220,000	220,000	220,000	220,000	0	0	0		0	220,000	0	0		7,920	11/15/2037
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.480% 07/01/41		06/08/2023	Redemption 100.0000		100,000	100,000	100,000	0	0	0	0		0	100,000	0	0		847	07/01/2041
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		12/20/2023	Redemption 100.0000		157,783	157,783	157,582	157,605	0	179	0	179	0	157,783	0	0	0	2,557	09/01/2047
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		12/01/2023	Redemption 100.0000		94,112	94,112	94,112	94,112	0	0	0		0	94,112	0	0		1,587	10/25/2043
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		01/15/2023	Paydown		4,358	4,358	4,358	4,358	0	0	0		0	4,358	0	0		13	10/25/2037
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		12/01/2023	Redemption 100.0000		67,996	67,996	67,996	67,996	0	0	0		0	67,996	0	0		2,973	10/25/2037
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		12/01/2023	Various		869,363	869,363	869,816	869,696	0	(332)	0	(332)	0	869,363	0	0	0	30,108	06/25/2042
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		12/01/2023	Redemption 100.0000		23,814	23,814	23,814	23,814	0	0	0		0	23,814	0	0		1,026	08/25/2042
0909999999. Subtotal - Bonds - U.S. Special Revenues						22,860,516	22,814,891	23,755,326	23,022,090	0	(300,359)	0	(300,359)	0	22,825,484	0	(10,593)	(10,593)	710,818	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2023	Paydown		10,369	10,369	8,943	9,020	0	1,349	0	1,349	0	10,369	0	0	0	342	05/25/2033
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		10/30/2023	Paydown		271,200	271,200	267,923	268,321	0	2,879	0	2,879	0	271,200	0	0	0	6,962	07/30/2051
00164V-AD-5	AMC NETWORKS INC 5.000% 04/01/24		12/12/2023	Various		3,202,000	3,202,000	3,202,000	3,202,000	0	0	0		0	3,202,000	0	0		191,675	04/01/2024
00217L-AA-0	AREIT 2019-CRE3 A 6.490% 09/14/36		06/14/2023	Paydown		939,024	939,024	939,024	939,024	0	0	0		0	939,024	0	0		25,437	09/14/2036
00507V-AK-5	ACTIVISION BLIZZARD 3.400% 09/15/26		11/06/2023	Various		15,868,330	16,065,000	15,566,401	15,799,672	0	52,593	0	52,593	0	15,852,265	0	16,065	16,065	623,590	09/15/2026
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		07/31/2023	Paydown		4,341,165	4,341,165	4,413,744	4,375,359	0	(34,194)	0	(34,194)	0	4,341,165	0	0	0	128,981	11/15/2048
008414-AB-0	ABMT 2013-1 B1 3.542% 07/25/43		12/01/2023	Paydown		468,613	468,613	476,137	468,723	0	(110)	0	(110)	0	468,613	0	0	0	10,151	07/25/2043
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		12/01/2023	Paydown		151,966	151,966	153,866	153,019	0	(1,053)	0	(1,053)	0	151,966	0	0	0	2,641	03/25/2045
00842A-AU-3	ABMT 2015-4 A19 3.499% 06/25/45		12/01/2023	Paydown		36,006	36,006	36,524	36,158	0	(152)	0	(152)	0	36,006	0	0	0	625	06/25/2045
00842A-CB-3	ABMT 2015-4 B1 3.499% 06/25/45		12/01/2023	Paydown		436,660	436,660	446,457	437,086	0	(427)	0	(427)	0	436,660	0	0	0	8,385	06/25/2045
00842E-AS-0	ABMT 2016-2 B1 3.760% 03/25/46		12/01/2023	Paydown		363,398	363,398	359,083	361,141	0	2,257	0	2,257	0	363,398	0	0	0	8,325	03/25/2046
013092-AC-5	ALBERTSONS COS/SAFEWAY 4.625% 01/15/27		06/13/2023	BANK of AMERICA SEC		3,613,905	3,802,000	3,802,000	3,802,000	0	0	0	0	0	3,802,000	0	(188,095)	(188,095)	159,928	01/15/2027
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2023	Paydown		21,044	23,456	21,312	17,580	0	3,465	0	3,465	0	21,044	0	0	0	1,071	09/25/2037
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		10/15/2023	Redemption 100.0000		378,856	378,856	378,856	378,856	0	0	0		0	378,856	0	0		9,519	10/15/2029
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2023	Redemption 100.0000		260,374	260,374	259,337	259,918	0	456	0	456	0	260,374	0	0	0	6,981	01/15/2028
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		10/15/2023	Redemption 100.0000		249,576	249,576	249,576	249,576	0	0	0		0	249,576	0	0		5,623	10/15/2028
02406P-AU-4	AMERICAN AXLE 6.500% 04/01/27		07/10/2023	Various		295,212	312,000	279,493	282,919	0	2,899	0	2,899	0	285,817	0	9,394	9,394	15,290	04/01/2027
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		12/01/2023	Paydown		2,100	2,100	1,926	1,926	0	174	0	174	0	2,100	0	0	0	31	09/25/2035
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		12/01/2023	Paydown		126,099	126,099	125,528	125,462	0	637	0	637	0	126,099	0	0	0	2,536	10/17/2036
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		12/01/2023	Paydown		128,151	128,151	127,626	127,567	0	583	0	583	0	128,151	0	0	0	2,293	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	04/17/2052
02666B-AA-4	AH4R 2015-SFR2 A 3.732% 10/17/52		12/01/2023	Paydown		32,224	32,224	31,482	31,571	0	653	0	653	0	32,224	0	0	0	631	10/17/2052
03027W-AJ-1	AMETOW 3.070% 03/15/23		03/15/2023	Various		14,485,000	14,485,000	14,323,114	14,465,964	0	19,036	0	19,036	0	14,485,000	0	0	0	111,172	03/15/2023
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		07/27/2023	RBC/DAIN		664,616	703,000	761,662	442,944	0	(1,040)	0	(1,040)	0	755,053	0	(90,437)	(90,437)	26,257	02/01/2046
035287-AG-6	ANIXTER INC 5.500% 03/01/23		03/01/2023	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0		0	5,000,000	0	0		137,500	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	50,000	0	0		1,012	07/30/2050

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
039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		09/13/2023	Various		292,673	339,000	337,719	338,012	0	116	0	116	0	338,128	0	(45,455)	(45,455)	11,366	06/01/2028
053807-AS-2	AVNET INC 4.625% 04/15/26		07/18/2023	SEAPORT GROUP LLC		1,944,350	2,000,000	1,985,520	1,994,517	0	860	0	860	0	1,995,377	0	(51,027)	(51,027)	70,403	04/15/2026
05508R-AE-6	B & G FOODS INC 5.250% 04/01/25		06/27/2023	BNP SECURITIES		1,195,938	1,250,000	1,262,500	1,250,660	0	(660)	0	(660)	0	1,250,000	0	(54,063)	(54,063)	48,854	04/01/2025
05526D-BB-0	BAT CAPITAL CORP 3.557% 08/15/27		08/16/2023	Call 93.5590		1,655,994	1,770,000	1,838,411	1,826,732	0	(7,683)	0	(7,683)	0	1,819,049	0	0	0	(99,921)	08/15/2027
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC 2.097% 03/25/37		10/01/2023	Paydown		7,166	7,166	6,016	6,585	0	581	0	581	0	7,166	0	0	0	154	03/25/2037
05574L-FY-9	BNP PARIBAS 3.250% 03/03/23		03/03/2023	Maturity		1,000,000	1,000,000	995,430	997,222	0	2,778	0	2,778	0	1,000,000	0	0	0	16,250	03/03/2023
05591Q-AA-4	BPR 2021-KEN A 6.726% 02/15/29		12/21/2023	LAC-FHLB BORROWING		20,804,814	20,840,000	20,806,888	20,819,714	0	17,178	0	17,178	0	20,836,892	0	(32,078)	(32,078)	1,360,557	02/15/2029
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		12/01/2023	Paydown		493,998	493,998	506,348	495,640	0	(1,642)	0	(1,642)	0	493,998	0	0	0	7,551	03/10/2033
05609M-CE-3	BMO 2022-C1 Mort2022C1 st 2022-C1 XA 0.481% 02/17/55		12/01/2023	Paydown		0	0	35,702	32,248	0	(32,248)	0	(32,248)	0	0	0	0	0	2,673	02/17/2055
05609R-AG-9	BX 2021 2021-BXMF B 6.260% 10/15/26		10/15/2023	Paydown		1,798,665	1,798,665	1,780,577	1,784,702	0	13,963	0	13,963	0	1,798,665	0	0	0	91,039	10/15/2026
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2023	Paydown		1,819	1,819	1,717	1,785	0	35	0	35	0	1,819	0	0	0	54	10/25/2034
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2023	Paydown		8,308	8,308	8,239	8,273	0	35	0	35	0	8,308	0	0	0	245	11/25/2035
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		12/01/2023	Paydown		8,890	8,889	8,116	8,950	0	(61)	0	(61)	0	8,890	0	0	0	196	01/25/2037
060516-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	1,999,715	0	4	0	4	0	1,999,719	0	(31,019)	(31,019)	31,033	08/26/2024
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		12/01/2023	Paydown		1,964,595	1,964,595	2,023,508	1,974,326	0	(9,731)	0	(9,731)	0	1,964,595	0	0	0	37,257	09/15/2048
06541Q-BV-6	Bank nBNK43 2022-BNK43 XA 0.895% 08/15/55		12/01/2023	Paydown		0	0	28,493	27,716	0	(27,716)	0	(27,716)	0	0	0	0	0	2,174	08/15/2055
06406H-DA-4	BANK OF NEW YORK		12/01/2023	various		0	0	0	0	0	0	0	0	0	0	0	0	0	14,805	02/24/2025
070101-G#-1	BASIN ELECTRIC PRIVATE PLACEMENT 2.720% 02/15/42		08/15/2023	Redemption 100.0000		462,874	462,874	462,874	462,874	0	0	0		0	462,874	0	0		9,443	02/15/2042
080555-AE-5	BELO A H CORP 7.750% 06/01/27		11/15/2023	STIFEL NICHOLAS		140,350	140,000	137,900	138,050	0	335	0	335	0	138,385	0	1,965	1,965	10,428	06/01/2027
096630-AD-0	BOARDWALK PIPELINES LLC 4.950% 12/15/24		01/19/2023	BARCLAYS		4,971,050	5,000,000	5,223,150	5,054,615	0	(1,893)	0	(1,893)	0	5,052,722	0	(81,672)	(81,672)	26,125	12/15/2024
096630-AG-3	BOARDWALK PIPELINES LLC 4.800% 05/03/29		08/30/2023	Various		1,619,332	1,700,000	1,969,144	1,925,254	0	(19,750)	0	(19,750)	0	1,905,504	0	(286,172)	(286,172)	59,735	05/03/2029
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		11/01/2023	Paydown		0	47,676	0	0	0	0	0		0	0	0	0		2,345	04/15/2028
10638M-AA-8	Brean Asset Back2021RM2 ities 2021-RM2 A 1.750% 10/25/61		11/25/2023	Paydown		247,325	247,325	242,625	242,350	0	4,047	0	4,047	0	247,325	0	0	0	1,855	10/25/2061
110122-AB-4	BRISTOL-MYERS SQUIBB 6.800% 11/15/26		10/12/2023	US BANCORP		1,047,580	1,000,000	1,101,280	1,027,272	0	(5,079)	0	(5,079)	0	1,022,193	0	25,387	25,387	62,522	11/15/2026
117043-AU-3	Cantor Fitzgerald Fixed BRUNSWICK CORP 4.400% 09/15/32		07/21/2023			403,590	460,000	426,546	427,154	0	1,392	0	1,392	0	428,546	0	(24,956)	(24,956)	17,429	09/15/2032
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31		05/15/2023	WELLS FARGO		242,055	297,000	239,275	240,683	0	1,967	0	1,967	0	242,650	0	(595)	(595)	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
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A 4.000% 02/25/37		12/25/2023	Paydown		4,290,359	4,290,359	4,071,170	0	0	219,189	0	219,189	0	4,290,359	0	0	0	74,955	02/25/2037
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		12/01/2023	Paydown		438,415	438,415	451,544	440,655	0	(2,241)	0	(2,241)	0	438,415	0	0	0	8,804	01/10/2048
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		11/01/2023	Paydown		1,453	(8,338)	(2,222)	(1,517)	0	2,970	0	2,970	0	1,453	0	0	0	312	02/25/2037
12592B-AM-6	CNH INDUSTRIAL CAPITAL L 1.450% 07/15/26		01/17/2023	Various		2,023,231	2,258,000	2,240,117	2,245,551	0	134	0	134	0	2,245,684	0	(222,454)	(222,454)	16,379	07/15/2026
12592L-BK-7	COMM 2014-CR20 XA 0.924% 11/10/47		12/01/2023	Paydown		0	0	33,494	21,156	0	(21,156)	0	(21,156)	0	0	0	0	0	7,026	11/10/2047
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		12/01/2023	Paydown		1,111,735	1,111,735	1,145,052	1,116,110	0	(4,375)	0	(4,375)	0	1,111,735	0	0	0	20,531	07/10/2048
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		12/01/2023	Paydown		2,258,355	2,258,355	2,326,082	2,267,448	0	(9,093)	0	(9,093)	0	2,258,355	0	0	0	39,847	08/10/2048
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36		12/01/2023	Paydown		18,499	18,499	3,248	3,248	0	15,251	0	15,251	0	18,499	0	0	0	119	11/25/2036
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		10/01/2023	Paydown		371,594	371,594	382,730	371,969	0	(376)	0	(376)	0	371,594	0	0	0	6,931	02/10/2047
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		12/01/2023	Paydown		17,531	17,531	17,491	17,493	0	38	0	38	0	17,531	0	0	0	273	08/25/2043
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		12/01/2023	Paydown		31,797	31,797	31,829	31,809	0	(12)	0	(12)	0	31,797	0	0	0	264	12/25/2044
12649K-AU-1	CSMC 2015-WIN1 B1 3.771% 12/25/44		12/01/2023	Paydown		350,109	350,109	367,245	352,453	0	(2,344)	0	(2,344)	0	350,109	0	0	0	4,205	12/25/2044
12649N-AS-0	CSMC 2015-1 B1 3.900% 01/25/45		12/01/2023	Paydown		738,368	738,368	750,828	740,830	0	(2,461)	0	(2,461)	0	738,368	0	0	0	18,307	01/25/2045
12653T-BW-0	CSMC 2018-J1 B2 3.582% 02/25/48		12/01/2023	Paydown		214,284	214,284	216,828	216,275	0	(1,991)	0	(1,991)	0	214,284	0	0	0	4,459	02/25/2048
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		12/01/2023	Paydown		175,585	175,585	175,224	175,163	0	422	0	422	0	175,585	0	0	0	3,525	09/25/2057

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		12/10/2023	Redemption 100.0000		201,909	201,909	201,909	201,909	0	0	0		0	201,909	0	0		5,182	01/10/2036
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2023	Paydown		21,580	23,492	19,883	18,248	0	3,387	56	3,331	0	21,580	0	0	0	730	10/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2023	Paydown		30,930	30,930	28,424	30,930	0	2,506	2,506		0	30,930	0	0		906	05/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2023	Paydown		63,010	62,115	54,149	45,301	0	17,709	0	17,709	0	63,010	0	0	0	2,068	08/25/2035
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		12/01/2023	Paydown		60,514	60,514	55,975	46,461	0	14,053	0	14,053	0	60,514	0	0	0	1,751	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2023	Paydown		16,244	14,864	13,921	11,810	0	4,434	0	4,434	0	16,244	0	0	0	423	11/25/2035
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		10/01/2023	Paydown		0	10	9	6	0	(5)	0	(5)	0	0	0	0	0	0	11/25/2035
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2023	Paydown		4,680	4,337	3,671	2,670	0	2,010	0	2,010	0	4,680	0	0	0	168	11/25/2035
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		12/10/2023	Redemption 100.0000		229,832	229,832	229,832	229,832	0	0	0		0	229,832	0	0		3,951	10/10/2038
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		12/01/2023	Paydown		1,845	1,845	1,844	1,840	0	4	0	4	0	1,845	0	0	0	51	02/18/2035
15189W-AN-0	CENTERPOINT 5.471% 03/02/23		03/02/2023	Maturity		1,914,000	1,914,000	1,914,000	1,914,000	0	0	0		0	1,914,000	0	0		25,258	03/02/2023
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		11/16/2023	Various		883,195	932,000	1,152,782	1,144,345	0	(2,312)	0	(2,312)	0	1,142,033	0	(258,838)	(258,838)	42,354	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	325,634	0	(351)	0	(351)	0	325,284	0	(35,904)	(35,904)	9,189	01/15/2028
172062-AF-8	CINCINNATI FINANCIAL 6.920% 05/15/28		08/22/2023	STIFEL NICHOLAS		5,284,100	5,000,000	4,261,700	4,663,536	0	33,067	0	33,067	0	4,696,603	0	587,497	587,497	268,150	05/15/2028
172967-JP-7	CITIGROUP 3.300% 04/27/25		01/12/2023	TD SECURITIES		2,342,978	2,410,000	2,367,295	2,398,652	0	209	0	209	0	2,398,861	0	(55,883)	(55,883)	17,673	04/27/2025
172967-MX-6	CITIGROUP 0.981% 05/01/25		01/17/2023	TD SECURITIES		1,700,980	1,802,000	1,802,000	1,802,000	0	0	0	0	0	1,802,000	0	(101,020)	(101,020)	3,830	05/01/2025
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		12/01/2023	Paydown		5,014	13,775	6,786	10,011	0	(4,997)	0	(4,997)	0	5,014	0	0	0	256	11/25/2036
17312H-AE-9	CRMSI 2007-2 A5 7.152% 06/25/37		12/01/2023	Paydown		117,080	117,080	117,076	115,901	0	1,178	0	1,178	0	117,080	0	0	0	3,049	06/25/2037
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2023	Paydown		112,566	112,566	115,940	112,584	0	(17)	0	(17)	0	112,566	0	0	0	1,199	09/10/2046
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2023	Paydown		63,443	63,443	63,671	63,496	0	(53)	0	(53)	0	63,443	0	0	0	965	06/25/2044
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	3,181	09/15/2048
178772-AA-7	CLMT 2016-CLNE A 2.871% 11/10/31		11/01/2023	Paydown		27,000,000	27,000,000	27,569,927	27,069,466	0	(69,466)	0	(69,466)	0	27,000,000	0	0	0	697,997	11/10/2031
18064P-AD-1	CALRIV SCI HLD CORP 4.875% 07/01/29		07/13/2023	JEFFERIES & CO		264,763	295,000	298,585	298,585	0	0	0	0	0	298,585	0	(33,823)	(33,823)	679	07/01/2029
18538R-AH-6	CLEARWATER PAPER CORP 5.375% 02/01/25		11/27/2023	Various		443,390	439,000	423,405	432,353	0	2,790	0	2,790	0	435,143	0	3,857	3,857	35,590	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	50,000	0	0		1,793	04/25/2047
21872M-AA-0	CoreVest America20182 e Ltd 2018-2 A 4.026% 11/15/52		11/15/2023	Paydown		12,819,501	12,819,501	12,741,003	12,760,478	0	59,024	0	59,024	0	12,819,501	0	0	0	285,748	11/15/2052
21873E-AA-7	CoreVest America20221 e Ltd 2022-1 A 4.744% 06/17/55		12/01/2023	Paydown		226,877	226,877	223,323	223,510	0	3,367	0	3,367	0	226,877	0	0	0	7,372	06/17/2055
222070-AG-9	COTY 4.750% 01/15/29		02/22/2023	JP MORGAN SEC		319,465	353,000	324,151	326,716	0	534	0	534	0	327,250	0	(7,785)	(7,785)	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	361,141	0	(3,067)	0	(3,067)	0	358,074	0	(12,784)	(12,784)	21,298	03/15/2026
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		12/19/2023	Call 100.0000		1,634,000	1,634,000	1,634,000	1,634,000	0	0	0		0	1,634,000	0	0		81,184	12/31/2024
22540A-BT-4	CSFB 1997-1R 1M5 7.454% 09/30/24		01/01/2023	Paydown		(5)	(5)	(5)	(5)	0	0	0		0	(5)	0	0		0	09/30/2024
22540A-BT-4	CSFB 1997-1R 1M5 7.454% 09/30/24		01/26/2023	Redemption 0.0396		0	25	25	5	0	(4)	0	(4)	0	0	0	0	0	0	09/30/2024
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2023	Paydown		2,378	2,378	2,288	2,323	0	55	0	55	0	2,378	0	0	0	62	06/25/2033
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	135,944	0	0		3,123	05/15/2034
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		11/20/2023	Paydown		70,000	70,000	70,000	70,000	0	0	0		0	70,000	0	0		1,763	11/20/2047
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		11/20/2023	Paydown		60,000	60,000	60,000	60,000	0	0	0		0	60,000	0	0		1,508	05/20/2049
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51		11/20/2023	Paydown		100,000	100,000	100,000	100,000	0	0	0		0	100,000	0	0		1,558	11/20/2051
233851-BW-3	DAIMLER FINANCE NA LLC 3.300% 05/19/25		03/15/2023	TD SECURITIES		4,831,150	5,000,000	4,989,850	4,997,271	0	233	0	233	0	4,997,505	0	(166,355)	(166,355)	54,083	05/19/2025
24380X-AA-5	Deephaven Reside20222 rtgage 2022-2 A1 4.300% 03/25/67		12/01/2023	Paydown		497,080	497,080	487,605	487,788	0	9,292	0	9,292	0	497,080	0	0	0	11,878	03/25/2067
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		07/05/2023	Call 101.4850		485,098	478,000	504,304	496,391	0	(2,746)	0	(2,746)	0	493,645	0	(15,645)	(15,645)	23,085	06/15/2026
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2023	Paydown		11,864	11,364	10,354	10,141	0	1,722	0	1,722	0	11,864	0	0	0	302	09/25/2035
25151E-AD-5	DBALT 2006-AB3 A4 6.923% 07/25/36		12/01/2023	Paydown		20,749	20,749	17,896	16,881	0	3,868	0	3,868	0	20,749	0	0	0	543	07/25/2036
25470D-AL-3	DISCOVERY COMMUNICATIONS 4.900% 03/11/26		12/12/2023	BANK of AMERICA SEC		2,964,750	3,000,000	2,988,990	2,995,885	0	1,161	0	1,161	0	2,997,047	0	(32,297)	(32,297)	184,975	03/11/2026
257375-AE-5	DOMINION GAS HLDGS LLC 3.550% 11/01/23		03/30/2023	TD SECURITIES		989,990	1,000,000	998,906	999,890	0	33	0	33	0	999,924	0	(9,934)	(9,934)	14,989	11/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
25746U-DC-0	DOMINION RESOURCES 2.450% 01/15/23		01/15/2023	Maturity		1,500,000	1,500,000	1,493,520	1,499,383	0	617	0	617	0	1,500,000	0	0	0	18,375	01/15/2023
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45		10/25/2023	Paydown		50,000	50,000	51,104	50,389	0	(389)	0	(389)	0	50,000	0	0	0	1,398	10/25/2045
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2023	Paydown		80,000	80,000	80,864	80,862	0	(862)	0	(862)	0	80,000	0	0	0	2,059	07/25/2047
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		10/25/2023	Paydown		40,000	40,000	40,000	40,000	0	0	0		0	40,000	0	0		1,029	07/25/2048
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		10/25/2023	Paydown		70,000	70,000	70,000	70,000	0	0	0		0	70,000	0	0		1,605	10/25/2049
26078J-AH-3	DOWDUPONT INC 6.751% 11/15/23		11/15/2023	Maturity		3,000,000	3,000,000	2,955,330	2,991,003	0	8,997	0	8,997	0	3,000,000	0	0	0	189,073	11/15/2023
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		10/20/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0		0	10,000	0	0		290	04/20/2049
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
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		10/20/2023	Paydown		95,000	95,000	95,000	95,000	0	0	0		0	95,000	0	0		1,657	10/20/2051
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		11/14/2023	Various		7,961,085	8,000,000	7,973,520	7,990,262	0	1,094	0	1,094	0	7,991,356	0	(30,271)	(30,271)	273,267	03/01/2026
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2023	Various		272,560	272,560	272,560	272,560	0	0	0		0	272,560	0	0		9,589	01/19/2031
29248O-AM-2	ENABLE MIDSTREAM PARTNERS LP 4.150% 09/15/29		02/14/2023	Various		1,844,113	1,991,000	2,185,195	2,151,066	0	(2,816)	0	(2,816)	0	2,148,251	0	(304,138)	(304,138)	34,607	09/15/2029
29278N-AL-7	ENTERGY TRANSFER PARTNERS 4.250% 03/15/23		03/15/2023	Maturity		6,480,000	6,480,000	6,447,989	6,462,835	0	17,165	0	17,165	0	6,480,000	0	0	0	137,700	03/15/2023
29364D-AS-9	ENTERGY ARKANSAS INC 3.700% 06/01/24		08/02/2023	KEY BANC-MCDONALD		4,917,350	5,000,000	5,056,650	5,007,962	0	(3,899)	0	(3,899)	0	5,004,063	0	(86,713)	(86,713)	124,875	06/01/2024
29444U-BD-7	EQUINIX INC 2.900% 11/18/26		01/09/2023	SUNTRUST		1,423,572	1,543,000	1,585,398	1,569,525	0	(192)	0	(192)	0	1,569,333	0	(145,761)	(145,761)	6,588	11/18/2026
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		12/01/2023	Paydown		15,230	15,230	13,612	14,563	0	668	0	668	0	15,230	0	0	0	182	03/25/2043
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		12/01/2023	Paydown		58,287	58,287	57,631	57,939	0	348	0	348	0	58,287	0	0	0	1,256	02/25/2048
30167B-AD-3	EART 2018-2A D 4.040% 03/15/24		01/15/2023	Paydown		2,416,896	2,416,896	2,502,998	2,425,130	0	(8,234)	0	(8,234)	0	2,416,896	0	0	0	8,137	03/15/2024
31677Q-BM-0	FIFTH THIRD BANK 3.950% 07/28/25		02/01/2023	TD SECURITIES		4,947,050	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(52,950)	(52,950)	101,493	07/28/2025
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		12/01/2023	Paydown		13,845	13,074	8,195	7,583	0	6,262	0	6,262	0	13,845	0	0	0	333	09/25/2035
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2023	Paydown		153,150	153,150	153,757	153,544	0	(394)	0	(394)	0	153,150	0	0	0	4,875	04/30/2047
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	50,000	0	0		2,252	07/30/2052
345370-DA-5	FORD MOTOR 3.250% 02/12/32		07/20/2023	CITIGROUP GLOBAL MKTS		958,204	1,211,000	1,211,000	1,211,000	0	0	0	0	0	1,211,000	0	(252,796)	(252,796)	37,390	02/12/2032
345397-WW-9	FORD MOTOR CREDIT 3.664% 09/08/24		03/09/2023	BANK of AMERICA SEC		919,913	962,000	990,860	976,275	0	(1,654)	0	(1,654)	0	974,621	0	(54,709)	(54,709)	18,113	09/08/2024
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		04/01/2023	Paydown		440,990	440,990	454,204	440,958	0	32	0	32	0	440,990	0	0	0	2,866	08/10/2046
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2023	Paydown		15,090	16,071	15,310	16,147	0	(1,057)	0	(1,057)	0	15,090	0	0	0	470	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2023	Paydown		26,478	28,395	23,213	28,384	0	(1,906)	0	(1,906)	0	26,478	0	0	0	491	05/25/2037
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		12/01/2023	Paydown		601,820	601,820	591,194	591,268	0	10,552	0	10,552	0	601,820	0	0	0	8,438	05/28/2052
36873@-AA-4	CVS PP 5.830% 01/15/26		12/15/2023	Redemption 100.0000		199,096	199,096	199,096	199,096	0	0	0		0	199,096	0	0		6,343	01/15/2026
37185L-AJ-1	GENESIS ENERGY 6.500% 10/01/25		12/07/2023	Various		3,020,771	3,017,000	3,021,526	3,017,679	0	(679)	0	(679)	0	3,017,000	0	0	0	235,829	10/01/2025
378272-AF-5	GLENCORE FUNDING LLC 4.125% 05/30/23		05/30/2023	Maturity		5,000,000	5,000,000	4,997,150	4,999,858	0	142	0	142	0	5,000,000	0	0	0	103,125	05/30/2023
38237J-AA-1	GoodLeap Sustain20221GS e Impr 2022-1GS A 2.700% 01/20/49		12/20/2023	Paydown		649,681	649,681	649,526	649,322	0	359	0	359	0	649,681	0	0	0	9,326	01/20/2049
38748Y-AA-0	GRANITE US HOLDINGS CORP 11.000% 10/01/27		03/17/2023	Call 105.5000 Redemption 100.0000		329,160	312,000	308,880	309,238	0	94	0	94	0	309,331	0	2,669	2,669	32,985	10/01/2027
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2023	Paydown		644,027	644,027	580,833	614,120	0	29,907	0	29,907	0	644,027	0	0	0	40,277	07/01/2038
40456H-AA-5	CANAL 2021-1 A 1.411% 08/25/36		12/23/2023	Paydown		711,004	711,004	710,992	711,000	0	4	0	4	0	711,004	0	0	0	8,451	08/25/2036
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
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		12/01/2023	Paydown		5,064	5,064	821	18	0	5,046	0	5,046	0	5,064	0	0	0	2	05/25/2036
446150-AS-3	HUNTINGTON BANCSHARES INC 2.550% 02/04/30		12/14/2023	KEY BANC-MCDONALD		878,021	1,059,000	1,088,507	1,082,086	0	(2,970)	0	(2,970)	0	1,079,116	0	(201,096)	(201,096)	35,928	02/04/2030
44891A-BF-3	HYUNDAI CAPITAL AMERICA 2.650% 02/10/25		03/02/2023	SOCIETE GENERALE		1,868,486	1,980,000	1,996,162	1,988,148	0	(721)	0	(721)	0	1,987,428	0	(118,941)	(118,941)	30,025	02/10/2025
46284V-AC-5	IRON MOUNTAIN INC 4.875% 09/15/27		09/14/2023	STIFEL NICHOLAS		329,706	355,000	354,864	354,887	0	15	0	15	0	354,903	0	(25,196)	(25,196)	17,422	09/15/2027
46361T-AC-6	ICOT 2013-IRV A2 3.173% 05/15/48		05/10/2023	Paydown		2,075,000	2,075,000	2,048,900	2,061,025	0	13,975	0	13,975	0	2,075,000	0	0	0	27,619	05/15/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		12/01/2023	Paydown		24	24	24	24	0	0	0		0	24	0	0		1	09/25/2035
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		11/01/2023	Paydown		1,506	1,506	1,471	52	0	1,454	0	1,454	0	1,506	0	0	0	62	02/25/2036
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50		12/01/2023	Paydown		42,154	42,154	43,149	42,786	0	(631)	0	(631)	0	42,154	0	0	0	781	07/25/2050
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		12/15/2023	Paydown		330,720	330,720	367,875	362,390	0	(31,669)	0	(31,669)	0	330,720	0	0	0	8,631	10/15/2056
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		12/15/2023	Paydown		473,511	473,511	487,716	484,937	0	(11,426)	0	(11,426)	0	473,511	0	0	0	9,572	10/15/2059
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		12/15/2023	Paydown		520,557	520,557	511,935	513,327	0	7,230	0	7,230	0	520,557	0	0	0	8,873	09/15/2065
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2023	Paydown		233,104	233,104	232,973	233,001	0	103	0	103	0	233,104	0	0	0	4,702	03/15/2063
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		12/15/2023	Paydown		350,993	350,993	350,765	350,823	0	170	0	170	0	350,993	0	0	0	4,401	01/17/2073
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		12/15/2023	Paydown		441,089	441,089	440,891	440,926	0	163	0	163	0	441,089	0	0	0	7,453	06/15/2077
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		12/15/2023	Paydown		1,347,526	1,347,526	1,338,537	1,340,096	0	7,430	0	7,430	0	1,347,526	0	0	0	21,934	09/15/2072
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		12/15/2023	Paydown		523,586	523,586	523,178	523,221	0	365	0	365	0	523,586	0	0	0	10,860	03/15/2058
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		12/15/2023	Paydown		395,451	395,451	395,105	395,136	0	315	0	315	0	395,451	0	0	0	8,307	03/17/2070
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		12/01/2023	Paydown		68,383	68,383	39,333	22,120	0	46,264	0	46,264	0	68,383	0	0	0	511	07/25/2036
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		03/01/2023	Paydown		228,700	228,700	230,987	228,462	0	239	0	239	0	228,700	0	0	0	1,258	01/15/2046
46640N-AK-4	JPMBB 2013-C15 B 4.927% 11/15/45		10/01/2023	Paydown		8,219,000	8,219,000	8,203,589	8,203,457	0	15,543	0	15,543	0	8,219,000	0	0	0	337,438	11/15/2045
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		08/01/2023	Paydown		454,897	454,897	459,443	454,886	0	11	0	11	0	454,897	0	0	0	10,845	01/15/2047
46646R-AL-7	JPMDB 2016-C4 XA 0.704% 12/15/49		12/01/2023	Paydown		0	0	1,058,728	609,385	0	(609,385)	0	(609,385)	0	0	0	0	0	120,928	12/15/2049
46647P-DK-9	JPMORGAN CHASE & CO 5.717% 09/14/33		01/26/2023	JP MORGAN SEC		1,782,636	1,731,000	1,634,218	1,635,831	0	511	0	511	0	1,636,342	0	146,294	146,294	37,385	09/14/2033
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		12/01/2023	Paydown		46,446	46,446	46,784	46,647	0	(200)	0	(200)	0	46,446	0	0	0	868	05/25/2047
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		12/01/2023	Paydown		252,019	252,019	252,988	252,369	0	(351)	0	(351)	0	252,019	0	0	0	5,215	12/25/2048
46649H-AY-8	JPMMT 2017-6 B1 3.778% 12/25/48		12/01/2023	Paydown		250,218	250,218	263,061	257,004	0	(6,787)	0	(6,787)	0	250,218	0	0	0	5,464	12/25/2048
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		12/01/2023	Paydown		312,338	312,338	322,391	322,291	0	(9,953)	0	(9,953)	0	312,338	0	0	0	5,177	02/25/2050
46653J-BU-4	JPMMT 2020-5 B1 3.573% 12/25/50		12/01/2023	Paydown		101,552	101,552	108,343	106,380	0	(4,828)	0	(4,828)	0	101,552	0	0	0	1,984	12/25/2050
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		12/01/2023	Paydown		1,071,038	1,071,038	1,097,145	1,093,824	0	(22,786)	0	(22,786)	0	1,071,038	0	0	0	14,762	12/25/2051
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		12/01/2023	Paydown		575,429	575,429	537,846	538,422	0	37,007	0	37,007	0	575,429	0	0	0	7,193	08/25/2052
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		10/30/2023	Paydown		82,500	82,500	87,191	88,145	0	(5,645)	0	(5,645)	0	82,500	0	0	0	2,499	07/30/2047
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		10/30/2023	Paydown		100,000	100,000	100,000	100,000	0	0	0		0	100,000	0	0		2,720	04/30/2052
48249Y-AA-3	KSBA 2016-1 A 2.448% 03/25/42		12/25/2023	Paydown		0	0	59,261	55,050	0	(55,050)	0	(55,050)	0	0	0	0	0	6,455	03/25/2042
49338L-AB-9	KEYSIGHT TECHNOLOGIES 4.550% 10/30/24		06/21/2023	INTL FCSTONE FINANCIAL INC		13,766,970	14,000,000	14,173,180	14,037,063	0	(11,872)	0	(11,872)	0	14,025,192	0	(258,222)	(258,222)	411,649	10/30/2024
494550-BV-7	KINDER MORGAN PARTNERS 4.250% 09/01/24		04/12/2023	GOLDMAN SACHS		2,970,030	3,000,000	2,994,960	2,998,997	0	167	0	167	0	2,999,164	0	(29,134)	(29,134)	78,979	09/01/2024
501687-AA-5	LAD Auto Receiva20221A st 2022-1A A 5.210% 06/15/27		12/15/2023	Paydown		1,829,262	1,829,262	1,829,051	1,834,460	0	(5,198)	0	(5,198)	0	1,829,262	0	0	0	49,138	06/15/2027
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2023	Paydown		1,237	1,180	816	833	0	437	32	405	0	1,237	0	0	0	47	11/25/2036
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		12/01/2023	Paydown		5,543	5,794	4,543	4,282	0	1,274	13	1,261	0	5,543	0	0	0	148	01/25/2037
52522H-AN-2	LXS 2006-8 3A5 6.550% 06/25/36		12/01/2023	Paydown		5,669	5,591	5,266	5,266	0	403	0	403	0	5,669	0	0	0	91	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42		12/01/2023	Paydown		387	7,346	5,775	6,856	0	(6,469)	0	(6,469)	0	387	0	0	0	234	12/25/2042
52524M-AV-1	LXS 2007-9 WF3 5.022% 04/25/37		10/01/2023	Paydown		1,169	32,036	20,831	28,089	0	(26,920)	0	(26,920)	0	1,169	0	0	0	748	04/25/2037
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		12/01/2023	Paydown		24,201	24,201	18,971	21,400	0	2,801	0	2,801	0	24,201	0	0	0	626	05/25/2037
539830-AF-6	LOCKHEED MARTIN 7.750% 05/01/26		02/23/2023	MORGAN STANLEY FIXED INC		2,153,040	2,000,000	2,393,090	2,097,966	0	(4,152)	0	(4,152)	0	2,093,814	0	59,226	59,226	49,944	05/01/2026
541056-AA-5	LOGAN MERGER SUB INC 5.500% 09/01/27		06/29/2023	Various		512,539	889,000	907,089	901,738	0	(1,200)	0	(1,200)	0	900,537	0	(387,999)	(387,999)	40,197	09/01/2027
55261F-AK-0	M & T BANK CORP 6.225% 07/26/23		07/26/2023	Maturity		6,460,000	6,460,000	6,386,356	6,449,869	0	10,131	0	10,131	0	6,460,000	0	0	0	268,643	07/26/2023
55903V-AL-7	MAGALLANES INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange		6,653,828	6,677,000	6,653,049	6,653,187	0	641	0	641	0	6,653,828	0	0	0	176,981	03/15/2032
55903V-AQ-6	MAGALLANES INC 5.141% 03/15/52		04/28/2023	Tax Free Exchange		1,902,010	1,913,000	1,901,958	1,901,964	0	46	0	46	0	1,902,010	0	0	0	60,921	03/15/2052
57629W-CG-3	MASSMUTUAL GLOBAL FUND 2.950% 01/11/25		01/12/2023	Various		1,932,380	2,000,000	1,995,980	1,998,749	0	27	0	27	0	1,998,775	0	(66,395)	(66,395)	30,483	01/11/2025
576434-RW-6	MALT 2004-5 B1 6.373% 06/25/34		12/01/2023	Paydown		108,699	160,356	139,642	140,297	0	(31,103)	496	(31,599)	0	108,699	0	0	0	5,460	06/25/2034
582839-AH-9	MEAD JOHNSON NUTRITION CO 4.125% 11/15/25		05/19/2023	JEFFERIES & CO		6,472,963	6,566,000	6,746,383	6,627,443	0	(8,810)	0	(8,810)	0	6,618,633	0	(145,670)	(145,670)	140,921	11/15/2025

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
59217G-EE-5	MET LIFE GLOB 1.950% 01/13/23		01/13/2023	Maturity		6,000,000	6,000,000	5,968,740	5,995,857	0	4,143	0	4,143	0	6,000,000	0	0	0	58,500	01/13/2023
594918-BC-7	MICROSOFT CORP 3.500% 02/12/35		03/01/2023	TD SECURITIES		801,768	896,000	1,022,378	1,001,963	0	(1,383)	0	(1,383)	0	1,000,580	0	(198,812)	(198,812)	17,509	02/12/2035
595112-BQ-5	MICRON TECHNOLOGY INC 4.663% 02/15/30		04/18/2023	CITIGROUP GLOBAL MKTS		5,741,160	6,000,000	6,744,780	6,549,846	0	(21,811)	0	(21,811)	0	6,528,035	0	(786,875)	(786,875)	190,406	02/15/2030
59523U-AL-1	MID-AMERICA APARTMENTS L 3.750% 06/15/24		01/12/2023	PNC CAPITAL MARKETS		1,155,754	1,175,000	1,192,602	1,178,042	0	(109)	0	(109)	0	1,177,933	0	(22,180)	(22,180)	3,917	06/15/2024
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2023	Redemption 100.0000		345,333	345,333	345,333	345,333	0	0	0		0	345,333	0	0		14,745	08/01/2025
59833C-AA-0	MIDWEST CONNECTOR CAPIT 3.900% 04/01/24		05/01/2023	JP MORGAN SEC		1,420,054	1,448,000	1,492,642	1,473,383	0	(7,293)	0	(7,293)	0	1,466,090	0	(46,036)	(46,036)	33,256	04/01/2024
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		12/01/2023	Paydown		2,181,961	2,181,961	2,119,066	2,177,832	0	4,130	0	4,130	0	2,181,961	0	0	0	38,595	11/25/2058
608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30		07/13/2023	Various		2,088,467	2,328,000	2,128,224	2,140,090	0	11,337	0	11,337	0	2,151,427	0	(62,959)	(62,959)	55,374	05/15/2030
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		10/01/2023	Paydown		206,361	206,361	212,540	206,571	0	(210)	0	(210)	0	206,361	0	0	0	3,628	02/15/2047
61690Q-AC-3	MSBAM 2015-C23 ASB 3.398% 07/15/50		12/01/2023	Paydown		4,174,755	4,174,755	4,299,814	4,189,139	0	(14,384)	0	(14,384)	0	4,174,755	0	0	0	74,318	07/15/2050
61690Y-BS-0	MSC 2016-BNK2 ASB 2.860% 11/15/49		12/01/2023	Paydown		588,223	588,223	605,867	591,949	0	(3,726)	0	(3,726)	0	588,223	0	0	0	9,369	11/15/2049
61691K-AA-9	MSC 2017-ASHF A 6.509% 11/15/34		08/15/2023	Paydown		665,298	665,298	664,530	665,012	0	286	0	286	0	665,298	0	0	0	26,032	11/15/2034
61691Q-AC-2	MSC 2018-L1 ASB 4.238% 10/15/51		12/01/2023	Paydown		164,989	164,989	169,931	167,098	0	(2,109)	0	(2,109)	0	164,989	0	0	0	6,716	10/15/2051
61744Y-AQ-1	MORGAN STANLEY 3.737% 04/24/24		04/24/2023	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0		0	5,000,000	0	0		93,425	04/24/2024
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36		12/01/2023	Paydown		33,948	33,948	18,780	12,156	0	21,793	0	21,793	0	33,948	0	0	0	221	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S 6.358% 01/25/47		12/01/2023	Paydown		43,599	43,599	17,222	17,223	0	26,376	0	26,376	0	43,599	0	0	0	330	01/25/2047
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		12/01/2023	Paydown		213,686	213,686	220,091	213,988	0	(302)	0	(302)	0	213,686	0	0	0	4,327	04/15/2047
61767F-BB-6	MSC 2016-UB11 XA 1.437% 08/15/49		12/01/2023	Paydown		0	0	179,161	83,131	0	(83,131)	0	(83,131)	0	0	0	0	0	14,554	08/15/2049
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		05/12/2023	SUMRIDGE PARTNERS		175,394	211,000	194,120	194,772	0	142	0	142	0	194,914	0	(19,520)	(19,520)	5,889	12/01/2042
626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		04/27/2023	SUMRIDGE PARTNERS		73,750	74,000	78,105	77,040	0	(256)	0	(256)	0	76,784	0	(3,034)	(3,034)	3,698	07/15/2028
628530-AV-9	MYLAN LABORATORIES INC 3.125% 01/15/23		01/15/2023	Maturity		4,787,000	4,787,000	4,790,036	4,784,316	0	2,684	0	2,684	0	4,787,000	0	0	0	74,797	01/15/2023
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		05/02/2023	WELLS FARGO		2,131,796	2,226,000	2,502,528	2,418,776	0	(12,309)	0	(12,309)	0	2,406,467	0	(274,672)	(274,672)	55,987	04/15/2028
62886E-AU-2	NCR CORP 5.750% 09/01/27		10/17/2023	Call 101.4380		1,429,261	1,409,000	1,409,000	1,409,000	0	0	0		0	1,409,000	0	0	0	111,631	09/01/2027
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2023	Paydown		165,866	165,866	163,290	164,307	0	1,559	0	1,559	0	165,866	0	0	0	2,531	07/25/2043
63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33		05/18/2023	Redemption 100.0000		205,479	205,479	205,479	205,479	0	0	0		0	205,479	0	0	0	3,699	11/15/2033
63730*-AC-9	NAT RAIL SR ON SEC PP 3.810% 11/15/31		11/15/2023	Redemption 100.0000		740,741	740,741	740,741	740,741	0	0	0		0	740,741	0	0	0	21,167	11/15/2031
63874L-AA-2	NCMS 2018-TECH A 8.500% 11/15/34		11/15/2023	Paydown		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0		0	30,000,000	0	0	0	1,870,278	11/15/2034
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-AE-7	NBLY 2023-1A A2 7.308% 01/30/53		10/30/2023	Paydown		150,000	150,000	147,000	0	0	3,000	0	3,000	0	150,000	0	0	0	5,390	01/30/2053
64110L-AL-0	NETFLIX INC 5.875% 02/15/25		02/28/2023	BANK of AMERICA SEC		1,045,930	1,039,000	1,059,780	1,044,947	0	(442)	0	(442)	0	1,044,505	0	1,425	1,425	23,230	02/15/2025
64110L-AX-4	NETFLIX INC 6.375% 05/15/29		06/29/2023	MORGAN STANLEY FIXED INC		1,601,158	1,515,000	1,610,250	1,602,696	0	(5,963)	0	(5,963)	0	1,596,733	0	4,425	4,425	61,168	05/15/2029
648684-AA-6	NEW SEASONS LLC 3.890% 04/01/62		01/20/2023	Call 100.0000		6,700,000	6,700,000	6,700,000	6,700,000	0	0	0		0	6,700,000	0	0	0	39,009	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE 4.400% 05/01/62		01/19/2023	Call 100.0000		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0		0	3,600,000	0	0	0	20,526	05/01/2062
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		03/01/2023	Maturity		5,900,000	5,900,000	5,798,943	5,869,588	0	30,412	0	30,412	0	5,900,000	0	0	0	19,175	03/01/2023
65339K-BT-6	NEXTERA ENERGY CAPITAL		12/01/2023	various		0	0	0	0	0	0	0	0	0	0	0	0	0	25,168	02/22/2023
665772-CK-3	NORTHERN STATES PWR-MINN 2.600% 05/15/23		05/15/2023	Maturity		4,690,000	4,690,000	4,415,494	4,677,107	0	12,893	0	12,893	0	4,690,000	0	0	0	60,970	05/15/2023
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2023	Redemption 100.0000		83,333	83,333	83,333	83,333	0	0	0		0	83,333	0	0		5,175	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2023	Redemption 100.0000		41,664	41,664	39,631	40,790	0	874	0	874	0	41,664	0	0	0	2,365	12/01/2028
68217F-AA-0	OMNICOM GROUP INC 3.600% 04/15/26		02/23/2023	JP MORGAN SEC		4,779,000	5,000,000	4,995,350	4,998,303	0	76	0	76	0	4,998,379	0	(219,379)	(219,379)	66,000	04/15/2026
688225-AH-4	OSHKOSH CORP 3.100% 03/01/30		02/10/2023	MORGAN STANLEY FIXED INC		612,342	706,000	656,511	660,201	0	654	0	654	0	660,855	0	(48,513)	(48,513)	9,909	03/01/2030
693456-AN-5	PMTLT 2013-J1 B1 3.539% 09/25/43		12/01/2023	Paydown		179,091	179,091	179,287	178,799	0	293	0	293	0	179,091	0	0	0	3,288	09/25/2043
69349A-AA-0	PNC CAPITAL TRUST C 6.209% 06/01/28		08/04/2023	Various		116,112	123,000	115,285	100,802	0	514	0	514	0	117,533	0	(1,421)	(1,421)	4,788	06/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		12/01/2023	Paydown		21,454	21,454	21,182	21,439	0	15	0	15	0	21,454	0	0	0	320	02/25/2048
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		12/01/2023	Paydown		157,328	157,328	151,691	157,110	0	218	0	218	0	157,328	0	0	0	2,348	02/25/2048
69376C-AC-8	PSMC Trust 20212 2021-2 A3 2.500% 05/25/51		12/01/2023	Paydown		183,242	183,242	158,877	0	0	24,365	0	24,365	0	183,242	0	0	0	1,388	05/25/2051
701094-AR-5	PARKER HANNIFIN 4.250% 09/15/27		04/13/2023	BARCLAYS		1,533,650	1,548,000	1,544,718	1,545,116	0	298	0	298	0	1,545,414	0	(11,764)	(11,764)	55,191	09/15/2027
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		06/14/2023	Various		937,206	1,642,000	1,549,572	1,585,020	0	5,866	0	5,866	0	1,590,886	0	(653,680)	(653,680)	96,148	10/01/2026
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	69,511	0	0		1,564	09/13/2027
730481-AJ-7	J.B. POINDEXTER & CO 7.125% 04/15/26		12/18/2023	Various		1,888,329	1,878,000	1,894,070	1,882,981	0	(3,692)	0	(3,692)	0	1,879,289	0	(1,289)	(1,289)	167,553	04/15/2026
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		11/10/2023	Various		26,906	26,906	27,108	27,308	0	(402)	0	(402)	0	26,906	0	0	0	1,207	05/10/2037
741503-AZ-9	PRICELINE GROUP INC. 3.600% 06/01/26		02/23/2023	Various		22,593,299	23,648,000	22,695,576	23,175,478	0	20,147	0	20,147	0	23,195,625	0	(602,326)	(602,326)	203,373	06/01/2026
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		02/23/2023	BANK of AMERICA SEC		219,826	259,000	260,399	260,242	0	(16)	0	(16)	0	260,226	0	(40,400)	(40,400)	7,786	07/15/2032
74368C-AR-5	PROTECTIVE LIFE GLOBAL 1.082% 06/09/23		06/09/2023	Maturity		2,560,000	2,560,000	2,502,963	2,531,651	0	28,349	0	28,349	0	2,560,000	0	0	0	13,850	06/09/2023
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2023	Paydown		7,805	12,302	10,292	10,526	0	(2,721)	0	(2,721)	0	7,805	0	0	0	444	06/25/2036
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		12/25/2023	Paydown		307,667	307,667	307,618	307,642	0	24	0	24	0	307,667	0	0	0	5,921	10/25/2063
75281A-AS-8	RANGE RESOURCES CORP 4.875% 05/15/25		06/05/2023	Various		4,931,250	5,000,000	4,650,000	4,880,634	0	20,564	0	20,564	0	4,901,197	0	30,053	30,053	136,771	05/15/2025
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		09/01/2023	Paydown		12,507	12,507	8,964	5,743	0	6,764	0	6,764	0	12,507	0	0	0	214	05/25/2036
76110W-SZ-0	RASC 2003-KS7 A15 4.012% 09/25/33		12/01/2023	Paydown		94,546	94,546	82,255	92,720	0	1,826	0	1,826	0	94,546	0	0	0	2,016	09/25/2033
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2023	Paydown		9,277	11,571	9,535	10,363	0	(1,085)	0	(1,085)	0	9,277	0	0	0	395	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		12/01/2023	Paydown		11,200	14,739	12,820	12,672	0	(1,262)	210	(1,472)	0	11,200	0	0	0	465	11/25/2035
761713-BG-0	REYNOLDS AMERICAN INC 4.450% 06/12/25		08/16/2023	Call 98.1010		1,863,919	1,900,000	1,894,243	1,898,347	0	406	0	406	0	1,898,753	0	0	0	22,472	06/12/2025
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		12/28/2023	Various		288,314	322,000	317,327	318,381	0	490	0	490	0	318,870	0	(30,556)	(30,556)	11,845	10/15/2027
78015K-7D-0	ROYAL BANK OF CANADA 1.950% 01/17/23		01/17/2023	Maturity		1,800,000	1,800,000	1,789,308	1,797,914	0	2,086	0	2,086	0	1,800,000	0	0	0	17,550	01/17/2023
785592-AD-8	SABINE PASS LIQUEFACTION		12/01/2023	various		0	0	0		0	0	0	0	0	0	0	0	0	26,730	04/15/2023
78403D-AZ-3	SBA TOWER TRUST 6.599% 01/15/28		05/03/2023	Various		1,093,598	1,052,000	1,052,201	1,052,196	0	(10)	0	(10)	0	1,052,186	0	41,412	41,412	20,080	01/15/2028
78419C-AG-9	SGCMS 2016-C5 XA 1.859% 10/10/48		12/01/2023	Paydown		0	0	426,393	159,767	0	(159,767)	0	(159,767)	0	0	0	0	0	27,725	10/10/2048
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		12/01/2023	Paydown		29,879	29,879	28,501	29,278	0	600	0	600	0	29,879	0	0	0	498	11/25/2046
808513-CB-9	SCHWAB CORP 5.000% Perpet.		01/30/2023	Various		1,605,383	1,665,000	1,663,087	1,663,087	0	0	0	0	0	1,663,087	0	(57,704)	(57,704)	13,641	01/01/9999
81745B-AN-5	SEMT 2013-6 B2 3.518% 05/25/43		12/01/2023	Paydown		247,379	247,379	246,509	246,742	0	637	0	637	0	247,379	0	0	0	5,595	05/25/2043
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2023	Paydown		11,484	11,484	11,285	11,383	0	101	0	101	0	11,484	0	0	0	221	07/25/2043
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2023	Paydown		77,394	77,394	75,266	76,524	0	871	0	871	0	77,394	0	0	0	1,157	09/25/2043
81745J-AQ-1	SEMT 2013-11 B3 3.651% 09/25/43		12/01/2023	Paydown		213,601	213,601	210,530	212,381	0	1,220	0	1,220	0	213,601	0	0	0	3,331	09/25/2043
81745N-AJ-8	SEMT 2014-1 B2 4.388% 04/25/44		12/01/2023	Paydown		373,040	373,040	374,571	372,517	0	524	0	524	0	373,040	0	0	0	7,154	04/25/2044
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
81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		12/01/2023	Paydown		679,363	679,363	673,655	677,638	0	1,725	0	1,725	0	679,363	0	0	0	13,205	08/25/2047
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		12/01/2023	Paydown		113,049	113,049	115,398	114,129	0	(1,081)	0	(1,081)	0	113,049	0	0	0	2,223	11/25/2046
81746T-CB-9	SEMT 2017-1 B1 3.607% 02/25/47		12/01/2023	Paydown		83,643	83,643	86,074	84,641	0	(998)	0	(998)	0	83,643	0	0	0	1,566	02/25/2047
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		12/01/2023	Paydown		59,397	59,397	58,349	58,829	0	568	0	568	0	59,397	0	0	0	1,219	04/25/2047
81747E-CD-7	SEMT 2018-CH2 B1A 3.750% 06/25/48		12/01/2023	Paydown		264,218	264,218	281,310	272,990	0	(8,772)	0	(8,772)	0	264,218	0	0	0	6,394	06/25/2048
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51		12/01/2023	Paydown		654,001	654,001	667,899	666,516	0	(12,514)	0	(12,514)	0	654,001	0	0	0	9,349	10/25/2051
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		12/01/2023	Paydown		22,429	22,429	22,956	22,609	0	(181)	0	(181)	0	22,429	0	0	0	520	07/25/2043
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		12/01/2023	Paydown		199,588	199,588	199,307	199,445	0	143	0	143	0	199,588	0	0	0	4,538	11/25/2046
824348-BF-2	SHERWIN-WILLIAMS CO/THE 3.950% 01/15/26		10/18/2023	Various		9,575,800	10,000,000	9,707,500	9,863,405	0	34,380	0	34,380	0	9,897,785	0	(321,985)	(321,985)	499,236	01/15/2026
831350-AG-8	Slide 2018-Fun 2018FUN 2018-FUN B 6.718% 06/15/31		03/15/2023	Paydown		3,732,651	3,732,651	3,692,991	3,710,044	0	22,607	0	22,607	0	3,732,651	0	0	0	55,446	06/15/2031
855244-AN-9	STARBUCKS CORP 3.100% 03/01/23		03/01/2023	Maturity		3,800,000	3,800,000	3,783,052	3,788,701	0	11,299	0	11,299	0	3,800,000	0	0	0	58,900	03/01/2023
85771P-AN-2	STATOIL	D	12/01/2023	various		0	0	0		0	0	0	0	0	0	0	0	0	(18,500)	03/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
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	5,000,000	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		802,419	880,000	842,384	846,361	0	1,488	0	1,488	0	847,849	0	(45,430)	(45,430)	22,550	03/15/2028
863667-AN-1	STRYKER CORP 3.500% 03/15/26		09/21/2023	INTL FCSTONE FINANCIAL INC		6,672,610	7,000,000	6,954,360	6,983,609	0	3,584	0	3,584	0	6,987,193	0	(314,583)	(314,583)	251,806	03/15/2026
877249-AD-4	TAYLOR MORRISON 5.625% 03/01/24		06/02/2023	STIFEL NICHOLAS		904,455	909,000	895,365	905,505	0	1,264	0	1,264	0	906,769	0	(2,314)	(2,314)	39,059	03/01/2024
87901J-AH-8	TGNA 5.000% 09/15/29		03/10/2023	US BANCORP		136,769	158,000	152,668	152,854	0	128	0	128	0	152,982	0	(16,213)	(16,213)	3,928	09/15/2029
880310-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2023	Redemption 100.0000		462,441	462,441	462,441	462,441	0	0	0		0	462,441	0	0		14,148	03/30/2024
88033G-DA-5	TENET HEALTHCARE 5.125% 11/01/27		01/20/2023	Various		349,000	349,000	349,000	349,000	0	0	0		0	349,000	0	0		3,925	11/01/2027
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		02/09/2023	BANK of AMERICA SEC		1,298,601	1,306,203	1,497,133	1,381,236	0	(1,922)	0	(1,922)	0	1,379,314	0	(80,714)	(80,714)	11,701	07/15/2059
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		01/15/2023	Paydown		28,228	28,228	32,354	29,849	0	(1,622)	0	(1,622)	0	28,228	0	0	0	131	07/15/2059
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		12/01/2023	Paydown		308,942	308,942	307,061	307,309	0	1,633	0	1,633	0	308,942	0	0	0	5,693	03/25/2058
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		12/20/2023	Paydown		425,000	425,000	424,921	424,938	0	62	0	62	0	425,000	0	0	0	4,857	09/20/2045
89680H-AE-2	TCF 2021-1A A 1.860% 03/20/46		12/20/2023	Paydown		2,896,800	2,896,800	2,476,538	2,488,949	0	407,851	0	407,851	0	2,896,800	0	0	0	29,185	03/20/2046
89832Q-AF-6	TRUIST FINANCIAL CORP 5.100% 03/01/30		01/25/2023	JP MORGAN SEC		529,331	545,000	567,120	564,862	0	(170)	0	(170)	0	564,692	0	(35,361)	(35,361)	11,272	03/01/2030
902494-BJ-1	TYSON FOODS INC 4.000% 03/01/26		02/15/2023	JEFFERIES & CO		4,854,400	5,000,000	4,982,350	4,991,471	0	322	0	322	0	4,991,793	0	(137,393)	(137,393)	92,222	03/01/2026
90276X-AS-4	UBSCM 2018-C11 ASB 4.119% 06/15/51		12/01/2023	Paydown		105,430	105,430	107,135	105,569	0	(138)	0	(138)	0	105,430	0	0	0	3,647	06/15/2051
90278L-AW-9	UBSCM 2018-C15 ASB 4.197% 12/15/51		12/01/2023	Paydown		38	38	39	38	0	0	0		0	38	0	0		2	12/15/2051
90278L-AZ-2	UBSCM 2018-C15 XA 0.880% 12/15/51		12/01/2023	Paydown		0	0	156,196	113,543	0	(113,543)	0	(113,543)	0	0	0	0	0	10,411	12/15/2051
90353K-AW-9	UBSCM 2018-C13 ASB 4.241% 10/15/51		12/01/2023	Paydown		139,344	139,344	143,524	141,244	0	(1,900)	0	(1,900)	0	139,344	0	0	0	5,677	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	355,659	0	(110)	0	(110)	0	355,548	0	(51,136)	(51,136)	16,219	03/01/2026
90932D-AA-3	UNITED AIR 2016-2 A PTT 3.100% 10/07/28		10/07/2023	Redemption 100.0000		478,400	478,400	478,400	478,400	0	0	0		0	478,400	0	0		10,734	10/07/2028
91159H-JG-6	US BANCORP 4.967% 07/22/33		05/22/2023	US BANCORP		465,535	520,000	477,948	478,563	0	1,150	0	1,150	0	479,713	0	(14,178)	(14,178)	21,667	07/22/2033
914906-AS-1	UNIVISION COMMUNICATIONS INC 5.125% 02/15/25		07/21/2023	Various		1,356,320	1,384,000	1,366,700	1,378,623	0	1,377	0	1,377	0	1,380,000	0	(23,680)	(23,680)	66,989	02/15/2025
92047W-AD-3	VALVOLINE INC 4.250% 02/15/30		06/05/2023	STIFEL NICHOLAS		9,825,000	10,000,000	9,775,000	9,797,564	0	10,563	0	10,563	0	9,808,126	0	16,874	16,874	273,889	02/15/2030
92556H-AC-1	VIACOMCBS INC 4.950% 05/19/50		03/02/2023	SUSQUEHANNA		560,924	776,000	789,796	789,040	0	(82)	0	(82)	0	788,959	0	(228,035)	(228,035)	11,417	05/19/2050
92556H-AD-9	VIACOMCBS INC 4.200% 05/19/32		11/29/2023	BNP SECURITIES		858,265	1,009,000	893,858	315,079	0	6,513	0	6,513	0	896,436	0	(38,171)	(38,171)	43,887	05/19/2032
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		12/05/2023	Redemption 100.0000		105,922	105,922	105,922	105,922	0	0	0		0	105,922	0	0		25,334	06/30/2030
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		12/01/2023	Paydown		1,736,760	1,736,760	1,788,778	1,739,368	0	(2,608)	0	(2,608)	0	1,736,760	0	0	0	37,825	05/15/2047
92890N-AA-7	WFRBS 2012-C10 XA 1.297% 12/15/45		06/01/2023	Paydown		0	0	114,049	0	0	0	0		0	0	0	0		11,001	12/15/2045
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		01/12/2023	AMHERST SECURITIES GROUP		695,779	700,000	696,101	698,492	0	28	0	28	0	698,520	0	(2,741)	(2,741)	9,275	04/01/2025
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2023	Paydown		11,841	11,841	9,887	10,399	0	1,442	0	1,442	0	11,841	0	0	0	214	06/25/2033
92929Q-AQ-0	WASTE MANAGEMENT INC 7.100% 08/01/26		11/01/2023	DEUTSCHE BANK		3,118,140	3,000,000	3,394,260	3,102,825	0	(22,180)	0	(22,180)	0	3,080,645	0	37,495	37,495	267,433	08/01/2026
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		08/01/2023	Paydown		146,978	146,978	151,380	147,007	0	(29)	0	(29)	0	146,978	0	0	0	1,799	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2023	Paydown		179,382	179,382	184,753	179,468	0	(86)	0	(86)	0	179,382	0	0	0	2,727	03/15/2046
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2023	Paydown		4,091	4,851	4,479	4,528	0	(437)	0	(437)	0	4,091	0	0	0	203	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		12/01/2023	Paydown		37,043	37,043	13,158	9,886	0	27,157	0	27,157	0	37,043	0	0	0	238	07/25/2036
949746-RN-3	WELLS FARGO & CO 5.875% 12/31/49		02/14/2023	Various		7,259,875	7,300,000	7,494,569	7,380,271	0	(3,719)	0	(3,719)	0	7,376,552	0	(116,677)	(116,677)	70,565	12/31/2049
94974B-FY-1	WELLS FARGO CO 4.100% 06/03/26		02/23/2023	JANE STREET EXECUTION SERVICES		2,893,110	3,000,000	2,996,910	2,998,960	0	44	0	44	0	2,999,005	0	(105,895)	(105,895)	28,700	06/03/2026
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49		12/01/2023	Paydown		29,577	29,577	29,993	29,721	0	(144)	0	(144)	0	29,577	0	0	0	705	07/25/2049
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		12/01/2023	Paydown		4,344,879	4,344,879	4,475,165	4,360,861	0	(15,981)	0	(15,981)	0	4,344,879	0	0	0	82,248	07/15/2058
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		12/01/2023	Paydown		225,281	225,281	220,987	221,011	0	4,270	0	4,270	0	225,281	0	0	0	3,204	08/25/2051
96042H-AN-0	Westlake Automob20193A ivable 2019-3A E 3.590% 03/17/25		09/15/2023	Paydown		14,400,000	14,400,000	14,373,000	14,384,346	0	15,654	0	15,654	0	14,400,000	0	0	0	380,523	03/17/2025
962178-AN-9	TRI POINTE GROUP / HOMES 5.875% 06/15/24		07/19/2023	WELLS FARGO		906,728	909,000	888,095	902,624	0	2,369	0	2,369	0	904,992	0	1,735	1,735	32,042	06/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
96926J-AC-1	WILLIAM CARTER 5.625% 03/15/27		06/02/2023	MARKET AXESS		327,440	334,000	334,000	334,000	0	0	0	0	0	334,000	0	(6,560)	(6,560)	13,621	03/15/2027
969457-BW-9	WILLIAMS COS INC 4.550% 06/24/24		04/12/2023	TD SECURITIES		2,975,700	3,000,000	2,992,140	2,998,600	0	264	0	264	0	2,998,865	0	(23,165)	(23,165)	41,708	06/24/2024
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3 7.770% 05/25/28		12/01/2023	Paydown		5,623	5,623	5,716	5,630	0	(7)	0	(7)	0	5,623	0	0	0	(109)	05/25/2028
97652P-AW-1	WIN 2014-1 B3 3.919% 06/20/44		12/01/2023	Paydown		101,223	101,223	102,851	101,700	0	(477)	0	(477)	0	101,223	0	0	0	2,190	06/20/2044
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		02/01/2023	Maturity		6,000,000	6,000,000	6,061,500	6,000,000	0	0	0		0	6,000,000	0	0		97,500	02/01/2023
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	09/15/2023	Various		936,374	936,374	940,176	938,039	0	(1,665)	0	(1,665)	0	936,374	0	0	0	25,376	03/15/2027
064159-8N-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A	02/01/2023	JP MORGAN SEC		164,320	208,000	191,982	191,994	0	4	0	4	0	191,997	0	(27,677)	(27,677)	2,011	10/27/2081
06417M-C4-5	BANK OF NOVA SCO 6.000% 08/08/23	A	08/08/2023	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0		0	5,000,000	0	0		202,031	08/08/2023
136385-AL-5	CANADIAN NATL RESOURCES 6.250% 03/15/38	A	04/25/2023	TD SECURITIES		1,279,409	1,195,000	1,546,024	1,505,810	0	(4,861)	0	(4,861)	0	1,500,949	0	(221,540)	(221,540)	46,057	03/15/2038
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A	09/20/2023	Call 92.2210		1,129,707	1,225,000	1,326,923	1,314,868	0	(3,450)	0	(3,450)	0	1,311,418	0	0	0	(132,583)	06/15/2037
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A	05/05/2023	BANK of AMERICA SEC		184,573	199,000	202,489	201,352	0	(242)	0	(242)	0	201,110	0	(16,537)	(16,537)	5,423	04/01/2026
66977W-AP-4	NOVA CHEMICALS CORP 5.000% 05/01/25	A	06/02/2023	GOLDMAN SACHS		444,194	455,000	420,875	440,640	0	2,491	0	2,491	0	443,130	0	1,063	1,063	13,587	05/01/2025
740212-AM-7	PRECISION DRILLING CORP 6.875% 01/15/29	A	10/11/2023	JEFFERIES & CO		121,440	128,000	133,201	132,115	0	(724)	0	(724)	0	131,391	0	(9,951)	(9,951)	10,945	01/15/2029
74819R-AP-1	QUEBECOR MEDIA INC 5.750% 01/15/23	A	01/15/2023	Various		508,000	508,000	508,000	508,000	0	0	0		0	508,000	0	0		2,434	01/15/2023
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	12/08/2023	Various		183,496	183,308	152,604	156,027	0	7,794	0	7,794	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	56,766	0	9,926	0	9,926	0	66,692	0	0	0	3,067	02/12/2026
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875% 08/15/26	D	10/30/2023	JP MORGAN SEC		500,340	538,000	419,235	471,525	0	13,503	0	13,503	0	485,027	0	15,313	15,313	31,764	08/15/2026
052113-AA-5	AUSGRID FINANCE PTY LTD 3.850% 05/01/23	D	05/01/2023	Maturity		5,000,000	5,000,000	4,997,300	4,999,804	0	196	0	196	0	5,000,000	0	0	0	96,250	05/01/2023
05565E-AW-5	BMW US Capital LLC 3.450% 04/12/23	C	04/12/2023	Maturity		10,000,000	10,000,000	9,992,700	9,999,558	0	442	0	442	0	10,000,000	0	0	0	172,500	04/12/2023
07335Y-AA-4	BDS Ltd 2021FL10 2021-FL10 A 6.820% 12/16/36	D	12/16/2023	Paydown		22	22	22	22	0	0	0		0	22	0	0		1	12/16/2036
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D	09/08/2023	Various		487,001	650,000	654,550	654,499	0	(40)	0	(40)	0	654,459	0	(167,458)	(167,458)	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	483,213	0	(8,368)	0	(8,368)	0	474,845	0	(73,291)	(73,291)	19,405	12/04/2028
11102A-AE-1	BRITISH TELECOMMUNICATIO 3.250% 11/08/29	D	11/21/2023	MIZUHO SECURITIES USA INC		294,057	336,000	286,982	287,364	0	5,338	0	5,338	0	292,702	0	1,355	1,355	11,405	11/08/2029
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	12/25/2023	Paydown		850,000	850,000	849,808	849,230	0	770	0	770	0	850,000	0	0	0	10,221	09/25/2045
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D	02/01/2023	Various		7,687,863	7,666,000	7,714,906	7,689,155	0	(1,292)	0	(1,292)	0	7,687,863	0	0	0	68,568	06/15/2026
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	05/05/2023	Maturity		1,913,000	1,913,000	1,866,992	1,890,187	0	22,813	0	22,813	0	1,913,000	0	0	0	4,783	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	418,130	0	(454)	0	(454)	0	417,676	0	(23,630)	(23,630)	10,172	10/01/2026
22550L-2H-3	CREDIT SUISSE NEW YORK 3.700% 02/21/25	D	04/03/2023	Various		1,537,866	1,634,000	1,631,974	1,632,432	0	122	0	122	0	1,632,553	0	(94,687)	(94,687)	32,236	02/21/2025
314890-AD-6	FERGUSON FINANCE PLC 4.650% 04/20/32	D	06/28/2023	IMPERIAL CAPITAL LLC		621,464	655,000	648,605	648,791	0	267	0	267	0	649,058	0	(27,594)	(27,594)	21,151	04/20/2032
31572U-AF-3	FIBRIA OVERSEAS FINANCE 5.500% 01/17/27	D	09/01/2023	Tax Free Exchange		2,038,961	2,000,000	2,090,000	2,046,080	0	(7,119)	0	(7,119)	0	2,038,961	0	0	0	110,000	01/17/2027
36165R-AC-9	GCC SAB DE CV 3.614% 04/20/32	D	03/20/2023	GOLDMAN SACHS		644,875	770,000	667,900	670,966	0	1,857	0	1,857	0	672,822	0	(27,947)	(27,947)	11,750	04/20/2032
38174Y-AA-3	GOCAP 2015-24A AR 7.242% 11/05/29	D	11/06/2023	Paydown		2,541,354	2,541,354	2,541,354	2,541,354	0	0	0		0	2,541,354	0	0		103,362	11/05/2029
404280-BB-4	HSBC HOLDINGS PLC-SPONS 3.900% 05/25/26	D	02/07/2023	BANK of AMERICA SEC		1,326,532	1,378,000	1,495,621	1,446,184	0	(2,046)	0	(2,046)	0	1,444,138	0	(117,606)	(117,606)	11,047	05/25/2026
423012-AD-5	HEINEKEN N.V. 2.750% 04/01/23	D	04/01/2023	Maturity		1,000,000	1,000,000	993,610	997,353	0	2,647	0	2,647	0	1,000,000	0	0	0	13,750	04/01/2023
44841D-AB-8	HUTCHISON WHAMPOA FIN 3.625% 10/31/24	D	04/12/2023	MORGAN STANLEY FIXED INC		3,931,600	4,000,000	3,995,360	3,999,021	0	148	0	148	0	3,999,170	0	(67,570)	(67,570)	66,056	10/31/2024
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	892,594	0	(3,679)	0	(3,679)	0	888,916	0	(91,437)	(91,437)	21,817	07/26/2026
46137N-AC-2	INVERSIONES LATAM POWER 5.125% 06/15/33	D	01/03/2023	Redemption 100.0000		108,195	108,195	108,248	108,246	0	(50)	0	(50)	0	108,195	0	0	0	2,773	06/15/2033
46590X-AB-2	JBS USA FOOD FINANCE 5.500% 01/15/30	D	08/22/2023	Tax Free Exchange		3,287,671	3,279,000	3,291,000	3,288,394	0	(723)	0	(723)	0	3,287,671	0	0	0	198,880	01/15/2030
46590X-AE-6	JBS USA FOOD FINANCE JBS USA 4.375% 02/02/52	D	08/22/2023	Tax Free Exchange		709,772	710,000	709,766	709,769	0	3	0	3	0	709,772	0	0	0	32,788	02/02/2052
46590X-AJ-5	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/24/2023	Tax Free Exchange		565,818	550,000	582,516	577,032	0	(11,214)	0	(11,214)	0	565,818	0	0	0	26,117	12/01/2052
46590X-AR-7	JBS USA FOOD FINANCE 144A 2.500% 01/15/27	D	08/22/2023	Tax Free Exchange		2,222,893	2,238,000	2,218,638	2,220,187	0	2,706	0	2,706	0	2,222,893	0	0	0	61,700	01/15/2027
46590X-AX-4	JBS USA FOOD FINANCE 6.500% 12/01/52	D	08/25/2023	Various		190,918	203,000	208,838	0	0	(87)	0	(87)	0	208,751	0	(17,833)	(17,833)	3,221	12/01/2052
46653K-AA-6	JAB HOLDINGS BV 2.200% 11/23/30	D	10/03/2023	Call 79.5000		2,778,525	3,495,000	3,510,029	3,507,057	0	(1,101)	0	(1,101)	0	3,505,955	0	0	0	(661,220)	11/23/2030
47032F-AB-5	JAMES HARDIE INTL FIN 5.000% 01/15/28	D	06/14/2023	STIFEL NICHOLAS		555,329	583,000	558,223	567,409	0	1,226	0	1,226	0	568,635	0	(13,306)	(13,306)	26,580	01/15/2028
5006EP-AJ-0	KOREA EAST-WEST POWER CO 3.875% 07/19/23	D	07/19/2023	Maturity		7,000,000	7,000,000	6,965,420	6,995,857	0	4,143	0	4,143	0	7,000,000	0	0	0	271,250	07/19/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
	LLOYDS BANKING GROUP PLC 3.574% 11/07/28																			
539439-AQ-2		D	06/07/2023	BNP SECURITIES		1,666,804	1,829,000	1,944,060	1,906,316	0	(6,632)	0	(6,632)	0	1,899,683	0	(232,879)	(232,879)	38,495	11/07/2028
	MF1 Multifamily 2021FL6 Mortga 2021-FL6 A																			
55283T-AA-6	6.576% 07/16/36	D	12/16/2023	Paydown		438,394	438,394	431,133	431,675	0	6,719	0	6,719	0	438,394	0	0	0	21,427	07/16/2036
	MF1 Multifamily 2021FL7 Mortga 2021-FL7 A																			
55284A-AA-6	6.552% 10/16/36	D	12/16/2023	Paydown		139,836	139,836	139,836	139,836	0	0	0		0	139,836	0	0		8,628	10/16/2036
				Redemption																
55292W-AA-8	MC BRAZIL DWNSTRM 7.250% 06/30/31	D	12/30/2023	100.0000		9,247	9,247	9,326	9,318	0	(71)	0	(71)	0	9,247	0	0	0	0	06/30/2031
				MORGAN STANLEY FIXED																
591555-AF-4	METINVEST BV 7.750% 10/17/29	D	02/08/2023	INC		300,750	600,000	644,100	636,968	0	(472)	0	(472)	0	636,496	0	(335,746)	(335,746)	10,721	10/17/2029
62947Q-BB-3	NXP BV 5.350% 03/01/26	D	07/13/2023	CITIGROUP GLOBAL MKTS		1,659,884	1,660,000	1,823,688	1,796,788	0	(24,105)	0	(24,105)	0	1,772,683	0	(112,799)	(112,799)	77,955	03/01/2026
65558U-YC-0	NORDEA BANK ABP NEW YORK 5.450% 04/28/23	D	04/28/2023	Maturity		4,660,000	4,660,000	4,660,000	4,660,000	0	0	0		0	4,660,000	0	0		81,303	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		485,000	500,000	482,500	483,384	0	510	0	510	0	483,894	0	1,106	1,106	15,576	04/14/2032
				Redemption																
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	09/30/2023	100.0000		491,600	491,600	491,600	491,600	0	0	0		0	491,600	0	0		24,242	09/30/2027
77341D-AA-5	ROCKT 2017-3A A 6.867% 10/20/30	D	10/20/2023	Paydown		3,255,469	3,255,469	3,255,469	3,255,469	0	0	0		0	3,255,469	0	0		159,200	10/20/2030
77341D-AA-5	ROCKT 2017-3A A 6.867% 10/20/30	D	12/21/2023	LAC-FHLB BORROWING		21,738,745	21,744,531	21,744,531	21,744,531	0	0	0	0	0	21,744,531	0	(5,786)	(5,786)	1,615,741	10/20/2030
81254U-AK-2	SEASPAN CORP 5.500% 08/01/29	D	02/13/2023	Various		233,325	306,000	308,096	307,549	0	(48)	0	(48)	0	307,501	0	(74,176)	(74,176)	9,070	08/01/2029
826200-AD-9	SIEMENS FINANCING 6.125% 08/17/26	D	09/06/2023	TD SECURITIES		3,069,510	3,000,000	3,009,330	3,002,639	0	(457)	0	(457)	0	3,002,183	0	67,327	67,327	194,469	08/17/2026
				Redemption																
870674-AA-6	SWEIHAN PV POWER CO PJSC 3.625% 01/31/49	D	07/31/2023	100.0000		237,000	237,000	237,000	237,000	0	0	0		0	237,000	0	0		5,033	01/31/2049
87244C-AJ-5	CHMML 2016-1A AR 7.190% 10/20/30	D	10/20/2023	Paydown		1,689,765	1,689,765	1,689,765	1,689,765	0	0	0		0	1,689,765	0	0		76,732	10/20/2030
87656X-A@-0	TATE & LYLE PP 3.830% 10/29/23	D	10/29/2023	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	307,251	10/29/2023
87969N-AD-7	TELSTRA CORP LTD 3.125% 04/07/25	D	05/01/2023	TD SECURITIES		9,701,350	10,000,000	9,804,850	9,947,351	0	6,870	0	6,870	0	9,954,221	0	(252,871)	(252,871)	173,611	04/07/2025
88032W-AG-1	TENCENT HOLDINGS LTD 3.595% 01/19/28	D	02/23/2023	Various		4,609,250	5,000,000	4,998,750	4,999,313	0	19	0	19	0	4,999,333	0	(390,083)	(390,083)	108,849	01/19/2028
899415-AE-3	TULLOW OIL PLC 7.000% 03/01/25	D	10/06/2023	UBS WARBURG		355,810	476,000	476,000	476,000	0	0	0	0	0	476,000	0	(120,190)	(120,190)	37,022	03/01/2025
902133-AT-4	TYCO ELECTRONICS GROUP S 3.700% 02/15/26	D	02/16/2023	Various		4,891,450	5,045,000	5,161,008	5,084,106	0	(1,758)	0	(1,758)	0	5,082,348	0	(190,898)	(190,898)	95,930	02/15/2026
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	335,179	0	(2,826)	0	(2,826)	0	332,353	0	(28,478)	(28,478)	22,650	10/30/2025
929798-AC-6	WACKER CHEMICAL PP 4.180% 04/23/23	D	04/23/2023	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0		0	1,000,000	0	0		21,016	04/23/2023
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV 5.500% 06/15/23	D	06/15/2023	Various		277,000	277,000	295,698	278,220	0	(1,220)	0	(1,220)	0	277,000	0	0	0	7,597	06/15/2023
G1257*-AJ-0	BOREALIS FUNDING PP 5.360% 08/19/23	D	08/19/2023	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0		0	5,000,000	0	0		268,000	08/19/2023
G2615@-AB-0	DCC TREAS IRELAN PP 4.040% 04/25/23	D	04/25/2023	Various		18,000,000	18,000,000	18,411,660	18,024,921	0	(24,921)	0	(24,921)	0	18,000,000	0	0	0	363,600	04/25/2023
	ELECTRICITY SUPPLY BOARD PP 6.050%																			
G2978#-AE-3	12/15/23	C	12/15/2023	Maturity		10,000,000	10,000,000	11,738,100	10,221,310	0	(221,310)	0	(221,310)	0	10,000,000	0	0	0	605,000	12/15/2023
				MORGAN STANLEY FIXED																
G55555-AR-0	LOGAN GROUP CO LTD 7.500% 08/25/23	D	01/30/2023	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
K2162@-AC-0	DANISH CROWN PP 3.400% 06/01/23	C	06/01/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0		0	10,000,000	0	0		170,000	06/01/2023
N4281@-BS-3	KONINKLIJKE VOPAK NV PP 3.740% 06/19/23	D	06/19/2023	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0		0	3,000,000	0	0		56,412	06/19/2023
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/24	D	11/22/2023	PRIVATE PLACEMENT		122,893	0	0	0	0	0	0	0	0	0	0	122,893	122,893	0	07/15/2024
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/24	D	11/22/2023	PRIVATE PLACEMENT		18,687	0	0	0	0	0	0	0	0	0	0	18,687	18,687	0	07/15/2024
V6179#-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D	05/12/2023	Call 100.0000		267,736	267,736	267,736	267,736	0	0	0		0	267,736	0	0		3,735	06/25/2024
				Redemption																
V6179#-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D	07/01/2023	100.0000		866,132	866,132	866,132	866,132	0	0	0		0	866,132	0	0		20,138	06/25/2024
V6560A-AP-7	OFFICE CHERIFIEN DES PHO 3.750% 06/23/31	D	05/09/2023	BARCLAYS LONDON		322,438	385,000	326,288	326,407	0	1,943	0	1,943	0	328,350	0	(5,912)	(5,912)	5,534	06/23/2031
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						726,530,088	737,545,948	741,577,735	732,535,482	3,828	(314,233)	3,313	(313,718)	0	737,712,777	0	(10,138,678)	(10,138,678)	21,322,774	XXX
020002-BB-6	ALLSTATE CORPORATION 3.291% 08/15/53		07/25/2023	Various		2,697,933	2,720,000	2,518,512	2,519,078	0	1,366	0	1,366	0	2,520,444	0	177,489	177,489	147,808	08/15/2053
118230-AS-0	BUCKEYE PARTNERS 9.694% 01/22/78		12/27/2023	Call 100.0000		4,000,000	4,000,000	3,978,960	3,979,139	0	(132)	0	(132)	0	3,979,007	0	20,993	20,993	476,473	01/22/2078
21869M-AA-5	CORESTATES CAPTL III 6.211% 02/15/27		09/25/2023	SEAPORT GROUP LLC		1,198,864	1,257,000	1,156,738	768,665	0	10,953	0	10,953	0	1,191,843	0	7,021	7,021	61,728	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	309,313	0	86	0	86	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	266,818	266,818	0	0	0	0	0	266,818	0	19,182	19,182	5,276	01/01/9999
369604-BQ-5	GENERAL ELECTRIC CO 8.196% Perpet.		03/15/2023	Call 100.0000		337,000	337,000	314,397	314,397	0	0	0	0	0	314,397	0	22,603	22,603	6,824	01/01/9999
744320-AM-4	PRUDENTIAL FINANCIAL 5.625% 06/15/43		06/15/2023	Call 100.0000		1,700,000	1,700,000	1,821,125	1,707,980	0	(7,980)	0	(7,980)	0	1,700,000	0	0	0	47,813	06/15/2043
744320-BJ-0	PRUDENTIAL FINANCIAL 5.125% 03/01/52		11/06/2023	Various		2,301,930	2,550,000	2,542,855	2,542,894	0	65	0	65	0	2,542,958	0	(241,028)	(241,028)	120,897	03/01/2052
976657-AH-9	WISCONSIN ENERGY CORP 7.754% 05/15/67		09/07/2023	Various		279,393	321,000	270,780	271,849	0	57	0	57	0	271,906	0	7,486	7,486	16,059	05/15/2067

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
1309999999. Subtotal - Bonds - Hybrid Securities						13,119,120	13,489,000	13,179,425	12,680,133	0	4,415	0	4,415	0	13,096,771	0	22,348	22,348	892,180	XXX
2509999997. Total - Bonds - Part 4						823,858,272	839,251,274	843,765,156	824,399,834	3,786	(847,827)	3,313	(847,354)	0	837,602,391	0	(12,524,605)	(12,524,605)	23,957,274	XXX
2509999998. Total - Bonds - Part 5						182,226,384	187,814,780	183,701,454	0	0	287,321	0	287,321	0	183,988,776	0	(1,762,393)	(1,762,393)	2,178,651	XXX
2509999999. Total - Bonds						1,006,084,656	1,027,066,054	1,027,466,610	824,399,834	3,786	(560,506)	3,313	(560,033)	0	1,021,591,167	0	(14,286,998)	(14,286,998)	26,135,925	XXX
902973-73-4	U S BANCORP PREFERRED		01/13/2023	JANNEY MONTGOMERY SCOTT NINC	9,773.000	167,141	0.00	182,584	151,482	31,103	0	0	31,103	0	182,584	0	(15,443)	(15,443)	2,291	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						167,141	XXX	182,584	151,482	31,103	0	0	31,103	0	182,584	0	(15,443)	(15,443)	2,291	XXX
4509999997. Total - Preferred Stocks - Part 4						167,141	XXX	182,584	151,482	31,103	0	0	31,103	0	182,584	0	(15,443)	(15,443)	2,291	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						167,141	XXX	182,584	151,482	31,103	0	0	31,103	0	182,584	0	(15,443)	(15,443)	2,291	XXX
009158-10-6	APD		06/01/2023	S. G. COWEN SECURITIES CORP.	2,060.000	560,366		383,000	635,016	(252,016)	0	0	(252,016)	0	383,000	0	177,367	177,367	6,942	
03073E-10-5	CENCORA, INC.		11/27/2023	Various	7,554.000	1,475,778		754,997	1,100,646	(504,849)	0	0	(504,849)	0	754,997	0	720,781	720,781	12,328	
032654-10-5	ANALOG DEVICES		08/02/2023	S. G. COWEN SECURITIES CORP.	4,507.000	869,759		403,446	739,283	(335,837)	0	0	(335,837)	0	403,446	0	466,313	466,313	7,752	
04010L-10-3	ARES CAPITAL CORP		11/29/2023	S. G. COWEN SECURITIES CORP.	10,129.000	200,057		186,381	187,083	(701)	0	0	(701)	0	186,381	0	13,675	13,675	14,586	
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/14/2023	Various	6,314.000	1,471,184		985,848	1,508,162	(522,314)	0	0	(522,314)	0	985,848	0	485,336	485,336	22,780	
060505-10-4	BANK OF AMERICA CORP		06/26/2023	S. G. COWEN SECURITIES CORP.	16,327.000	455,490		652,088	459,971	121,774	0	0	121,774	0	652,088	0	(196,597)	(196,597)	6,111	
09259E-10-8	TCP CAPITAL CORP		11/28/2023	S. G. COWEN SECURITIES CORP.	7,578.000	89,687		104,404	98,059	6,345	0	0	6,345	0	104,404	0	(14,717)	(14,717)	8,715	
11135F-10-1	BROADCOM INC		12/19/2023	S. G. COWEN SECURITIES CORP.	3,049.000	3,044,062		877,170	1,704,787	(827,618)	0	0	(827,618)	0	877,170	0	2,166,892	2,166,892	40,747	
149123-10-1	CATERPILLAR INC		03/27/2023	S. G. COWEN SECURITIES CORP.	2,162.000	471,455		221,657	517,929	(296,272)	0	0	(296,272)	0	221,657	0	249,798	249,798	2,594	
191216-10-0	COCA-COLA CO		11/01/2023	Various	59,149.000	3,471,205		2,521,628	3,762,468	(1,240,840)	0	0	(1,240,840)	0	2,521,628	0	949,577	949,577	56,905	
20030N-10-1	COMCAST CORP CL A		09/25/2023	S. G. COWEN SECURITIES CORP.	10,381.000	466,370		377,060	328,823	10,605	0	0	10,605	0	377,060	0	89,310	89,310	8,560	
244199-10-5	DEERE & COMPANY		08/17/2023	Various	10,767.000	4,240,923		1,209,398	4,616,459	(3,407,061)	0	0	(3,407,061)	0	1,209,398	0	3,031,525	3,031,525	17,664	
25746U-10-9	DOMINION RESOURCES		04/20/2023	S. G. COWEN SECURITIES CORP.	40,923.000	2,340,073		3,201,028	2,509,398	691,629	0	0	691,629	0	3,201,028	0	(860,955)	(860,955)	27,316	
26614N-10-2	DUPONT DE NEMOURS INC		09/25/2023	Various	25,330.000	1,876,888		1,719,197	1,738,398	(19,201)	0	0	(19,201)	0	1,719,197	0	157,691	157,691	27,356	
30231G-10-2	EXXON MOBIL CORP		08/03/2023	S. G. COWEN SECURITIES CORP.	299.000	31,650		17,049	32,980	(15,930)	0	0	(15,930)	0	17,049	0	14,601	14,601	544	
316773-10-0	FIFTH THIRD BANCORP		12/27/2023	W-S Core Classic 0300000	1,314,970.000	45,971,351		52,172,570	43,144,166	9,028,404	0	0	9,028,404	0	52,172,570	0	(6,201,218)	(6,201,218)	1,762,060	
320209-10-9	FIRST FINANCIAL BANCORP		12/27/2023	W-S Core Classic 0300000	166,610.000	4,028,630		4,090,761	3,674,819	86,202	0	0	86,202	0	4,090,761	0	(62,131)	(62,131)	149,844	
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON		08/22/2023	GOLDMAN SACHS	6,471.000	426,132		349,289	302,626	(28,874)	0	0	(28,874)	0	349,289	0	76,843	76,843	2,977	
35137L-10-5	FOX CORP		11/27/2023	S. G. COWEN SECURITIES CORP.	50,620.000	1,636,534		1,764,749	1,537,329	227,420	0	0	227,420	0	1,764,749	0	(128,215)	(128,215)	19,379	
38141G-10-4	GOLDMAN SACHS GROUP INC		08/03/2023	VIRTU FINANCIAL	89.000	31,301		29,625	30,561	(936)	0	0	(936)	0	29,625	0	1,677	1,677	445	
38147U-10-7	GOLDMAN SACHS BDC INC		11/28/2023	S. G. COWEN SECURITIES CORP.	7,023.000	104,342		139,795	96,356	43,440	0	0	43,440	0	139,795	0	(35,454)	(35,454)	12,641	
38173M-10-2	GOLUB CAPITAL BDC INC		11/29/2023	Various	15,163.000	226,759		225,715	199,545	26,170	0	0	26,170	0	225,715	0	1,044	1,044	17,045	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		04/25/2023	S. G. COWEN SECURITIES CORP.	10,144.000	1,490,053		839,588	1,281,796	(442,208)	0	0	(442,208)	0	839,588	0	650,465	650,465	1,522	
443510-60-7	HUBBELL INC -CL B		10/31/2023	Morgan Stanley	10,617.000	2,681,382		1,521,033	2,491,598	(970,564)	0	0	(970,564)	0	1,521,033	0	1,160,349	1,160,349	3,733	
459200-10-1	IBM		08/03/2023	S. G. COWEN SECURITIES CORP.	291.000	41,828		36,545	40,999	(4,454)	0	0	(4,454)	0	36,545	0	5,283	5,283	963	
460690-10-0	INTERPUBLIC GROUP		05/18/2023	S. G. COWEN SECURITIES CORP.	16,008.000	606,945		402,073	533,226	(131,154)	0	0	(131,154)	0	402,073	0	204,872	204,872	4,962	

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
46625H-10-0	JP MORGAN CHASE & CO		08/22/2023	Various	10,574.000	1,519,102		1,139,010	1,417,973	(278,963)	0	0	(278,963)	0	1,139,010	0	380,092	380,092	27,783	
478160-10-4	JOHNSON & JOHNSON		08/03/2023	S. G. COWEN SECURITIES CORP.	245.000	41,888		39,680	43,279	(3,599)	0	0	(3,599)	0	39,680	0	2,208	2,208	568	
482480-10-0	KLA CORPORATION		08/02/2023	S. G. COWEN SECURITIES CORP.	4,243.000	2,066,103		660,607	1,599,738	(939,131)	0	0	(939,131)	0	660,607	0	1,405,495	1,405,495	11,032	
487836-10-8	KELLOGG CO		10/02/2023	Spin Off	0.000	811		811	865	(55)	0	0	(55)	0	811	0	0	0	0	
539830-10-9	LOCKHEED MARTIN		09/14/2023	Various	2,350.000	1,022,108		831,828	1,143,252	(311,424)	0	0	(311,424)	0	831,828	0	190,280	190,280	18,354	
580135-10-1	McDONALDS		02/07/2023	Keefe Bruyette & Woods Eq	3,758.000	1,000,636		518,984	990,346	(471,361)	0	0	(471,361)	0	518,984	0	481,651	481,651	0	
58933Y-10-5	MERCK & CO INC		05/18/2023	Various	13,512.000	1,502,785		818,155	1,499,156	(681,002)	0	0	(681,002)	0	818,155	0	684,631	684,631	19,728	
594918-10-4	MICROSOFT CORP		11/27/2023	Various	3,825.000	1,430,308		305,742	803,397	(625,194)	0	0	(625,194)	0	305,742	0	1,124,567	1,124,567	10,349	
64110L-10-6	NETFLIX INC		11/30/2023	S. G. COWEN SECURITIES CORP.	793.000	375,278		371,581	233,840	137,741	0	0	137,741	0	371,581	0	3,697	3,697	0	
681919-10-6	OMNICOM GROUP		03/24/2023	S. G. COWEN SECURITIES CORP.	12,200.000	1,063,112		898,140	995,154	(97,014)	0	0	(97,014)	0	898,140	0	164,972	164,972	17,080	
68389X-10-5	ORACLE CORP		08/24/2023	Various	31,341.000	3,578,340		2,150,244	2,561,813	(411,569)	0	0	(411,569)	0	2,150,244	0	1,428,096	1,428,096	25,290	
704326-10-7	PAYCHEX INC		09/14/2023	Various	9,571.000	1,100,412		835,216	1,106,025	(270,809)	0	0	(270,809)	0	835,216	0	265,196	265,196	17,421	
718172-10-9	PHILIP MORRIS INTERNAT-W/I		08/03/2023	S. G. COWEN SECURITIES CORP.	533.000	51,919		47,425	53,945	(6,520)	0	0	(6,520)	0	47,425	0	4,494	4,494	2,031	
718546-10-4	PHILLIPS 66		12/19/2023	Various	12,798.000	1,414,238		970,209	1,279,143	(370,021)	0	0	(370,021)	0	970,209	0	444,029	444,029	14,633	
744320-10-2	PRUDENTIAL FINANCIAL		11/15/2023	KEY BANC CAPITAL MARKETS	7,779.000	738,241		762,490	773,699	(11,210)	0	0	(11,210)	0	762,490	0	(24,248)	(24,248)	29,171	
747525-10-3	QUALCOMM		12/19/2023	S. G. COWEN SECURITIES CORP.	5,208.000	742,382		463,823	489,013	(111,575)	0	0	(111,575)	0	463,823	0	278,560	278,560	15,227	
75513E-10-1	RAYTHEON TECH CORP		08/03/2023	S. G. COWEN SECURITIES CORP.	361.000	30,582		27,847	36,432	(8,585)	0	0	(8,585)	0	27,847	0	2,735	2,735	412	
79466L-30-2	SALESFORCE.COM INC		08/04/2023	S. G. COWEN SECURITIES CORP.	3,297.000	709,457		728,471	437,149	291,322	0	0	291,322	0	728,471	0	(19,014)	(19,014)	0	
806857-10-8	SCHLUMBERGER LTD		10/25/2023	PIPER JAFFRAY	15,937.000	899,407		479,863	851,992	(372,129)	0	0	(372,129)	0	479,863	0	419,544	419,544	14,742	
828806-10-9	SIMON PROPERTY GRP LP REIT		09/25/2023	S. G. COWEN SECURITIES CORP.	5,910.000	659,378		824,337	559,087	125,060	0	0	125,060	0	824,337	0	(164,960)	(164,960)	32,801	
83012A-10-9	SIXTH TREET SPECIALITY LENDING		11/30/2023	Various	9,113.000	190,070		191,041	162,211	28,829	0	0	28,829	0	191,041	0	(971)	(971)	14,662	
882508-10-4	TEXAS INSTRUMENTS		08/03/2023	S. G. COWEN SECURITIES CORP.	1,916.000	335,132		238,226	316,562	(78,336)	0	0	(78,336)	0	238,226	0	96,907	96,907	5,201	
88642R-10-9	TIDEWATER INC		01/27/2023	Various	49,591.000	2,135,301		529,136	1,827,428	(1,298,292)	0	0	(1,298,292)	0	529,136	0	1,606,165	1,606,165	0	
902973-30-4	U S BANCORP		12/19/2023	S. G. COWEN SECURITIES CORP.	1,278.000	56,460		52,638	13,127	2,579	0	0	2,579	0	52,638	0	3,823	3,823	1,758	
91913Y-10-0	VALERO ENERGY CORP		03/24/2023	Various	12,395.000	1,624,007		812,275	1,572,430	(760,155)	0	0	(760,155)	0	812,275	0	811,732	811,732	6,447	
92826C-83-9	VISA INC		11/27/2023	Various	11,805.000	2,884,151		2,448,966	2,452,607	(3,641)	0	0	(3,641)	0	2,448,966	0	435,185	435,185	14,866	
931142-10-3	WAL-MART		07/21/2023	S. G. COWEN SECURITIES CORP.	11,219.000	1,694,849		967,704	1,590,742	(623,038)	0	0	(623,038)	0	967,704	0	727,144	727,144	19,072	
G29183-10-3	EATON CORP PLC		06/23/2023	S. G. COWEN SECURITIES CORP.	17,582.000	3,175,795		1,488,802	2,759,495	(1,270,693)	0	0	(1,270,693)	0	1,488,802	0	1,686,993	1,686,993	25,834	
G65431-12-7	NOBLE CORP PLC NOBLE		01/31/2023	JP MORGAN - EQ	761.000	30,590		17,518	28,697	(11,179)	0	0	(11,179)	0	17,518	0	13,072	13,072	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						110,383,046	XXX	94,806,863	100,871,080	(7,188,804)	0	0	(7,188,804)	0	94,806,863	0	15,576,187	15,576,187	2,580,933	XXX
31337#-10-5	FHLB CINCINNATI		12/20/2023	PRIVATE PLACEMENT	63,276.000	6,327,600		6,327,600	6,048,300	0	0	0		0	6,327,600	0	0		186,249	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,327,600	XXX	6,327,600	6,048,300	0	0	0	0	0	6,327,600	0	0	0	186,249	XXX
5989999997. Total - Common Stocks - Part 4						116,710,646	XXX	101,134,463	106,919,380	(7,188,804)	0	0	(7,188,804)	0	101,134,463	0	15,576,187	15,576,187	2,767,182	XXX
5989999998. Total - Common Stocks - Part 5							XXX		0											XXX
5989999999. Total - Common Stocks						116,710,646	XXX	101,134,463	106,919,380	(7,188,804)	0	0	(7,188,804)	0	101,134,463	0	15,576,187	15,576,187	2,767,182	XXX
5999999999. Total - Preferred and Common Stocks						116,877,787	XXX	101,317,047	107,070,862	(7,157,701)	0	0	(7,157,701)	0	101,317,047	0	15,560,744	15,560,744	2,769,473	XXX
6009999999 - Totals						1,122,962,443	XXX	1,128,783,657	931,470,696	(7,153,915)	(560,506)	3,313	(7,717,734)	0	1,122,908,214	0	1,273,746	1,273,746	28,905,398	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
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		02/01/2023	Interest Capitalization	03/01/2023	Paydown	111	111	111	111	0	0	0	0	0	0	0	0	1	0
912810-TD-0	U S TREASURY 2.250% 02/15/52		02/03/2023	Various	05/08/2023	Various	1,500,000	1,120,065	1,078,390	1,121,273	0	1,208	0	1,208	0	0	(42,883)	(42,883)	20,225	14,888
912810-TL-2	U S TREASURY 4.000% 11/15/52		08/03/2023	Various	10/11/2023	Various	4,201,000	4,397,350	3,949,737	4,395,913	0	(1,438)	0	(1,438)	0	0	(446,176)	(446,176)	113,437	54,876
912810-TP-3	U S TREASURY 1.500% 02/15/53		08/10/2023	Various	10/02/2023	Various	7,295,000	7,228,670	7,080,236	7,229,178	0	508	0	508	0	0	(148,942)	(148,942)	34,969	25,455
912810-TR-9	U S TREASURY 3.625% 05/15/53		10/12/2023	Various	11/17/2023	GOLDMAN SACHS	3,356,000	2,877,469	2,690,408	2,878,641	0	1,172	0	1,172	0	0	(188,233)	(188,233)	57,967	39,493
91282C-EZ-0	US TREASURY NOTES 0.625% 07/15/32		01/13/2023	Various	01/19/2023	Various	5,870,000	5,645,287	5,707,926	5,645,489	0	202	0	202	0	0	62,437	62,437	9,561	9,355
91282C-FV-8	US TREASURY NOTES 4.125% 11/15/32		02/06/2023	Various	02/13/2023	Various	3,309,000	3,464,484	3,437,371	3,464,387	0	(97)	0	(97)	0	0	(27,016)	(27,016)	31,865	30,587
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		06/13/2023	Various	09/07/2023	Various	19,290,000	18,944,434	18,750,028	18,951,138	0	6,704	0	6,704	0	0	(201,110)	(201,110)	76,984	56,483
91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33		06/13/2023	Various	12/28/2023	Various	22,745,000	22,432,750	22,040,252	22,440,176	0	7,426	0	7,426	0	0	(399,924)	(399,924)	318,767	94,148
91282C-GN-5	US TREASURY NOTES 4.625% 02/28/25		03/16/2023	MARKET AXESS	03/20/2023	GOLDMAN SACHS	2,055,000	2,081,334	2,087,671	2,081,190	0	(144)	0	(144)	0	0	6,482	6,482	5,424	4,391
91282C-HB-0	US TREASURY NOTES 3.625% 05/15/26		06/09/2023	BMO CAPITAL MARKETS CORP	06/28/2023	Various	30,000,000	29,550,000	29,415,525	29,553,134	0	3,134	0	3,134	0	0	(137,610)	(137,610)	105,401	82,745
91282C-HC-8	US TREASURY NOTES 3.375% 05/15/33		07/21/2023	Various	08/07/2023	Various	1,670,000	1,600,723	1,582,024	1,600,919	0	196	0	196	0	0	(18,895)	(18,895)	11,955	10,242
91282C-HE-4	US TREASURY NOTES 3.625% 05/31/28		06/29/2023	MORGAN STANLEY FIXED INC	07/06/2023	MARKET AXESS	1,798,000	1,757,545	1,740,116	1,757,635	0	90	0	90	0	0	(17,519)	(17,519)	6,589	5,877
91282C-HT-1	US TREASURY NOTES 3.875% 08/15/33		11/13/2023	Various	12/28/2023	Various	5,230,000	4,949,078	5,173,008	4,952,553	0	3,476	0	3,476	0	0	220,454	220,454	52,891	28,115
91282C-HU-8	US TREASURY NOTES 4.375% 08/15/26		08/22/2023	BNP SECURITIES	09/27/2023	Various	1,500,000	1,484,824	1,481,569	1,485,278	0	454	0	454	0	0	(3,709)	(3,709)	7,632	1,427
0109999999. Subtotal - Bonds - U.S. Governments							109,819,111	107,534,124	106,214,372	107,557,015	0	22,891	0	22,891	0	0	(1,342,644)	(1,342,644)	853,668	458,082
00115A-AQ-2	AEP TRANSMISSION CO LLC 5.400% 03/15/53		03/09/2023	MORGAN STANLEY FIXED INC	04/03/2023	BANK of AMERICA SEC	694,000	690,322	725,966	690,325	0	3	0	3	0	0	35,641	35,641	2,290	0
00206R-MH-2	AT&T INC 6.020% 03/25/24		01/20/2023	J P MORGAN SEC	06/12/2023	Call 100.0000	2,600,000	2,599,740	2,600,000	2,599,899	0	159	0	159	0	0	101	101	64,606	10,010
03027X-AQ-3	AMERICAN TOWER CORP 3.000% 06/15/23		04/05/2023	GOLDMAN SACHS	06/15/2023	Maturity	2,631,000	2,619,318	2,631,000	2,631,000	0	11,682	0	11,682	0	0	0	0	39,465	25,214
06053F-AA-7	BANK OF AMERICA CORP 4.100% 07/24/23		05/03/2023	TD SECURITIES	07/24/2023	Maturity	720,000	717,768	720,000	720,000	0	2,232	0	2,232	0	0	0	0	14,760	8,282
071813-CE-7	BAXTER INTL INC 0.868% 12/01/23		10/05/2023	WELLS FARGO	12/01/2023	Maturity	1,070,000	1,062,114	1,070,000	1,070,000	0	7,886	0	7,886	0	0	0	0	4,644	3,328
073730-AG-8	BEAM SUNTORY INC 3.250% 06/15/23		01/26/2023	J P MORGAN SEC	06/15/2023	Maturity	1,700,000	1,687,930	1,700,000	1,700,000	0	12,070	0	12,070	0	0	0	0	27,625	6,906
092113-AH-2	BLACK HILLS CORP 4.250% 11/30/23		10/02/2023	WELLS FARGO	11/30/2023	Maturity	1,500,000	1,495,410	1,500,000	1,500,000	0	4,590	0	4,590	0	0	0	0	31,875	21,958
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	279,499	0	1,999	0	1,999	0	0	10,581	10,581	10,379	2,778
21872M-AA-0	CoreVest America20182 e Ltd 2018-2 A 4.026% 11/15/52		02/15/2023	WELLS FARGO	11/15/2023	Paydown	608,669	601,251	608,669	608,669	0	7,418	0	7,418	0	0	0	0	11,755	1,089
31620M-BP-0	FIDELITY NATIONAL INFORM 0.375% 03/01/23		02/01/2023	TD SECURITIES	03/01/2023	Maturity	3,100,000	3,089,956	3,100,000	3,100,000	0	10,044	0	10,044	0	0	0	0	5,813	4,908
34959E-AB-5	FORTINET INC 2.200% 03/15/31		01/09/2023	SEAPORT GROUP LLC	04/04/2023	Various	2,444,000	1,949,359	1,991,192	1,958,824	0	9,465	0	9,465	0	0	32,368	32,368	27,659	17,325
37045V-AE-0	GENERAL MOTORS CO 4.875% 10/02/23		02/08/2023	GOLDMAN SACHS	03/01/2023	Call 100.0000	6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	0	0	0	131,151	112,667
38141G-WU-4	GOLDMAN SACHS GROUP INC 5.708% 02/23/23		01/27/2023	RBC/DAIN	02/23/2023	Maturity	6,800,000	6,802,538	6,800,000	6,800,000	0	(2,538)	0	(2,538)	0	0	0	0	94,567	70,926
465685-AG-0	ITC HOLDINGS CORP 4.050% 07/01/23		02/15/2023	TD SECURITIES	06/16/2023	Call 100.0000	2,100,000	2,091,159	2,100,000	2,099,010	0	7,851	0	7,851	0	0	990	990	38,981	10,868
49427R-AQ-5	KILROY REALTY LP 2.500% 11/15/32		04/05/2023	MARKET AXESS	08/17/2023	Various	344,000	223,782	238,625	226,900	0	3,118	0	3,118	0	0	11,725	11,725	6,536	3,464
49427R-AR-3	KILROY REALTY LP 2.650% 11/15/33		04/03/2023	Various	12/20/2023	Various	1,206,000	754,086	898,775	774,235	0	20,149	0	20,149	0	0	124,539	124,539	35,131	12,371
526107-AD-9	LENNOX INTERNATIONAL INC 3.000% 11/15/23		05/12/2023	STIFEL NICHOLAS	11/15/2023	Maturity	400,000	394,632	400,000	400,000	0	5,368	0	5,368	0	0	0	0	6,000	33
532457-CG-1	ELI LILLY 4.875% 02/27/53		02/23/2023	J P MORGAN SEC	10/12/2023	BANK of AMERICA SEC	1,468,000	1,467,075	1,347,771	1,467,084	0	9	0	9	0	0	(119,313)	(119,313)	45,523	0
55903V-AQ-6	MAGALLANES INC 5.141% 03/15/52		03/03/2023	GOLDMAN SACHS	04/28/2023	Tax Free Exchange	1,002,000	794,205	794,560	794,560	0	354	0	354	0	0	0	0	31,909	24,612
55903V-BC-6	MAGALLANES INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange	11/13/2023	BARCLAYS	1,427,000	1,403,828	1,207,527	1,404,930	0	1,101	0	1,101	0	0	(197,402)	(197,402)	40,708	7,293
594918-CG-7	MICROSOFT CORP 3.400% 09/15/26		11/06/2023	Tax Free Exchange	12/08/2023	TD SECURITIES Redemption 100.0000	16,065,000	15,852,265	15,538,711	15,859,469	0	7,204	0	7,204	0	0	(320,759)	(320,759)	132,001	77,380
617446-8W-2	MORGAN STANLEY 5.800% 01/25/24		01/30/2023	BANK OF NEW YORK	12/25/2023		2,100,000	2,098,215	2,100,000	2,100,000	0	1,785	0	1,785	0	0	0	0	107,815	1,943
678858-BW-0	OKLAHOMA GAS & ELECTRIC 0.553% 05/26/23		02/28/2023	KEY BANC-MCDONALD	05/26/2023	Maturity	2,300,000	2,275,252	2,300,000	2,300,000	0	24,748	0	24,748	0	0	0	0	6,360	3,392
713448-FS-2	PEPSICO INC 4.450% 02/15/33		02/13/2023	Various	09/11/2023	KEY BANC-MCDONALD	1,913,000	1,912,423	1,873,726	1,912,450	0	27	0	27	0	0	(38,723)	(38,723)	49,185	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

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
85207U-AF-2	SPRINT CORP 7.875% 09/15/23		05/25/2023	GOLDMAN SACHS	09/15/2023	Maturity	2,000,000	2,009,780	2,000,000	2,000,000	0	(9,780)	0	(9,780)	0	0	0	0	78,750	32,813
928668-BJ-0	VOLKSWAGEN GROUP AMERICA 0.875% 11/22/23		02/24/2023	STIFEL NICHOLAS	11/22/2023	Maturity	1,000,000	967,000	1,000,000	1,000,000	0	33,000	0	33,000	0	0	0	0	8,755	2,333
13607G-RK-2	CANADIAN IMPERIAL BANK 0.950% 06/23/23	A	05/03/2023	TD SECURITIES	06/23/2023	Maturity	1,760,000	1,749,211	1,760,000	1,760,000	0	10,789	0	10,789	0	0	0	0	8,360	6,131
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	305,751	318,000	310,756	0	5,005	0	5,005	0	0	7,244	7,244	17,093	4,585
775109-AY-7	ROGERS COMMUNICATIONS 4.100% 10/01/23	A	04/11/2023	BANK of AMERICA SEC	10/01/2023	Maturity	2,000,000	1,984,160	2,000,000	2,000,000	0	15,840	0	15,840	0	0	0	0	41,000	2,733
12594K-AA-0	CNH INDUSTRIAL NV 4.500% 08/15/23	D	05/10/2023	US BANCORP	08/15/2023	Maturity	2,600,000	2,591,160	2,600,000	2,600,000	0	8,840	0	8,840	0	0	0	0	58,500	28,275
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	02/17/2023	TD SECURITIES	05/05/2023	Maturity	900,000	891,711	900,000	900,000	0	8,289	0	8,289	0	0	0	0	2,250	1,338
22535W-AE-7	CREDIT AGRICOLE LONDON 3.750% 04/24/23	D	02/06/2023	CREDIT AGRICOLE SECURITIES	04/24/2023	Maturity	2,000,000	1,995,660	2,000,000	2,000,000	0	4,340	0	4,340	0	0	0	0	37,500	21,667
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	1,500,000	1,498,020	1,500,000	1,500,000	0	1,980	0	1,980	0	0	0	0	30,750	26,479
50247V-AA-7	LYB INTL FINANCE BV 4.000% 07/15/23	D	04/03/2023	GOLDMAN SACHS	07/15/2023	Maturity	1,000,000	994,800	1,000,000	1,000,000	0	5,200	0	5,200	0	0	0	0	20,000	8,889
Y00130-RW-9	ADANI PORTS AND SPECIAL 3.375% 07/24/24	D	02/07/2023	DEUTSCHE BANK	10/13/2023	Call 97.5000	920,000	826,850	897,000	868,553	0	41,703	0	41,703	0	0	28,447	28,447	22,339	1,294
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							77,995,669	76,167,330	76,012,012	76,431,761	0	264,430	0	264,430	0	0	(419,749)	(419,749)	1,324,983	572,920
2509999998. Total - Bonds							187,814,780	183,701,454	182,226,384	183,988,776	0	287,321	0	287,321	0	0	(1,762,393)	(1,762,393)	2,178,651	1,031,002
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								183,701,454	182,226,384	183,988,776	0	287,321	0	287,321	0	0	(1,762,393)	(1,762,393)	2,178,651	1,031,002

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	
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	10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
63654@-10-5	NATIONAL INTEGRITY LIFE INSURANCE COMPANY		75264	16-0958252	8BI	473,315,979	0	0	200,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						473,315,979	0	0	XXX	XXX
1899999. Total Common Stocks						473,315,979	0	0	XXX	XXX
1999999 - Totals						473,315,979	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

NONE

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
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	5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/24/2021	09/25/2026	55		290.66	1,554			1,058		1,058	240						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/27/2021	10/27/2026	14		289.78	386			277		277	71						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/12/2021	11/13/2026	65		293.97	1,828			1,143		1,143	296						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/26/2021	11/27/2026	116		293.97	3,267			2,073		2,073	530						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/14/2021	12/14/2026	265		294.35	7,496			4,783		4,783	1,214						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/27/2021	12/24/2026	17		292.23	480			327		327	82						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/14/2022	01/12/2024	832		286.16	8,187						(125)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/14/2022	01/14/2027	24		286.16	666			599		599	143						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/27/2022	01/26/2024	330		284.68	3,224			3		3	(63)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/14/2022	02/14/2024	50		278.17	476			35		35	9						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/25/2022	02/27/2024	1,973		277.26	18,598			2,210		2,210	1,006						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/25/2022	02/26/2027	137		277.26	3,553			4,409		4,409	946						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/14/2022	03/12/2027	973		277.62	25,002			31,345		31,345	6,701						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/14/2022	03/14/2024	2,345		277.62	22,069			2,955		2,955	1,501						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/14/2022	04/12/2024	2,022		270.51	18,325			10,009		10,009	6,916						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/14/2022	04/14/2027	588		270.51	14,326			22,477		22,477	4,273						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/27/2022	04/27/2027	85		270.78	2,065			3,258		3,258	620						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/27/2022	04/26/2024	4,158		270.78	37,608			20,625		20,625	14,222						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/13/2022	05/14/2024	1,494		269.75	13,420			8,605		8,605	5,976						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/13/2022	05/14/2027	19		269.75	447			731		731	135						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/27/2022	05/27/2027	1,637		270.65	39,870			63,852		63,852	11,801						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/27/2022	05/24/2024	3,440		270.65	31,095			18,369		18,369	12,693						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/14/2022	06/14/2024	3,561		259.23	30,367			49,349		49,349	33,576						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/14/2022	06/14/2027	760		259.23	17,139			35,983		35,983	5,464						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2022	06/27/2024	3,805		260.72	32,736			47,941		47,941	32,684						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2022	06/25/2027	1,039		260.72	23,821			48,417		48,417	7,505						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/14/2022	07/12/2024	1,879		262.40	16,269			21,663		21,663	14,674						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)
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/14/2022	07/14/2027	1,010		262.40	23,506			46,304		46,304	7,362						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/27/2022	07/26/2024	2,540		265.80	22,343			23,084		23,084	15,720						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/27/2022	07/27/2027	497		265.80	11,814			21,756		21,756	3,645						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/12/2022	08/13/2027	1,427		266.27	33,896			62,536		62,536	10,432						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/12/2022	08/14/2024	1,547		266.27	13,596			13,756		13,756	9,330						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/14/2022	09/13/2024	4,593		258.66	38,729			67,470		67,470	43,954						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/14/2022	09/14/2027	363		258.66	8,122			18,000		18,000	2,587						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/14/2022	10/11/2024	1,859		252.34	15,102			37,730		37,730	22,991						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/14/2022	10/14/2027	357		252.34	7,614			19,260		19,260	2,425						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/27/2022	10/25/2024	829		255.65	6,826			14,454		14,454	9,022						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/27/2022	10/27/2027	403		255.65	8,662			21,051		21,051	2,808						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/15/2022	11/14/2024	1,846		256.81	15,310			31,433		31,433	19,602						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/15/2022	11/12/2027	417		256.81	9,127			21,799		21,799	2,904						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/25/2022	11/26/2027	272		257.26	5,964			14,098		14,098	1,902						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/25/2022	11/27/2024	921		257.26	7,631			14,869		14,869	9,314						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/14/2022	12/14/2027	1,233		257.97	27,443			63,792		63,792	8,703						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/14/2022	12/13/2024	1,558		257.97	13,065			24,310		24,310	15,240						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/13/2023	01/14/2028	378		256.65	8,420			20,088		20,088	11,668						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/13/2023	01/12/2024	3,289		256.65	19,750			52,880		52,880	33,130						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/13/2023	01/14/2025	1,574		256.65	13,090			27,232		27,232	14,143						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/27/2023	01/27/2028	281		260.07	6,300			14,397		14,397	8,097						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/27/2023	01/27/2025	1,150		260.07	9,688			16,820		16,820	7,132						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/27/2023	01/26/2024	4,383		260.07	26,676			58,168		58,168	31,492						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/15/2023	02/14/2028	104		260.38	2,290			5,330		5,330	3,040						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/15/2023	02/14/2024	1,045		260.38	6,338			13,382		13,382	7,044						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/15/2023	02/14/2025	580		260.38	4,847			8,351		8,351	3,504						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/14/2023	03/14/2028	424		259.45	9,427			22,280		22,280	12,853						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/14/2023	03/14/2025	2,340		259.45	19,667			35,047		35,047	15,380						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/14/2023	03/14/2024	4,903		259.45	29,765			65,843		65,843	36,078						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)
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/27/2023	03/27/2028	99		261.88		2,254		5,092		5,092	2,838						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/27/2023	03/27/2025	684		261.88		5,835		9,057		9,057	3,221						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/27/2023	03/27/2024	1,837		261.88		11,255		20,406		20,406	9,151						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/14/2023	04/13/2028	4,120		262.65		93,918		210,674		210,674	116,756						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/14/2023	04/12/2024	6,724		262.65		41,324		72,886		72,886	31,561						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/14/2023	04/14/2025	2,159		262.65		18,428		28,496		28,496	10,068						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/27/2023	04/25/2025	107		262.42		910		1,424		1,424	514						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/27/2023	04/26/2024	3,094		262.42		19,001		34,223		34,223	15,222						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/12/2023	05/14/2025	231		264.45		1,989		2,777		2,777	789						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/12/2023	05/14/2024	3,751		264.45		23,213		35,524		35,524	12,311						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/12/2023	05/12/2028	231		264.45		5,331		11,660		11,660	6,329						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/26/2023	05/24/2024	3,121		266.94		19,409		23,966		23,966	4,557						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/26/2023	05/26/2028	94		266.94		2,135		4,607		4,607	2,472						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/26/2023	05/27/2025	435		266.94		3,747		4,593		4,593	846						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/14/2023	06/14/2028	33		271.48		767		1,544		1,544	777						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/14/2023	06/14/2024	11,084		271.48		70,110		56,416		56,416	(13,694)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2023	06/27/2024	1,878		270.02		11,813		11,285		11,285	(528)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2023	06/27/2028	552		270.02		12,695		26,399		26,399	13,704						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2023	06/27/2025	1,337		270.02		11,624		11,966		11,966	341						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/14/2023	07/12/2024	4,171		271.39		26,376		25,986		25,986	(390)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/27/2023	07/27/2028	217		271.81		4,968		10,252		10,252	5,284						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/27/2023	07/26/2024	2,119		271.81		13,421		11,592		11,592	(1,829)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/14/2023	08/14/2028	19		268.67		419		924		924	505						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/14/2023	08/14/2024	3,365		268.67		21,063		24,798		24,798	3,735						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/14/2023	08/14/2025	316		268.67		2,729		3,189		3,189	461						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/13/2023	09/14/2028	776		269.22		17,472		38,738		38,738	21,266						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/14/2023	09/13/2024	6,946		269.22		43,571		50,497		50,497	6,926						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/14/2023	09/12/2025	2,010		269.22		17,312		19,794		19,794	2,482						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/27/2023	09/26/2025	3,356		263.67		28,320		43,533		43,533	15,213						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)
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/27/2023	09/27/2028	1,020		263.67		22,300		54,775		54,775	32,475						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/27/2023	09/27/2024	1,627		263.67		9,996		17,751		17,751	7,755						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/12/2023	10/14/2025	3,135		264.78		26,560		39,685		39,685	13,125						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/12/2023	10/11/2024	4,034		264.78		24,884		41,908		41,908	17,024						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/27/2023	10/27/2028	394		261.56		8,477		21,871		21,871	13,394						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/27/2023	10/27/2025	1,319		261.56		11,040		19,324		19,324	8,284						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/27/2023	10/25/2024	4,423		261.56		26,958		56,355		56,355	29,397						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/13/2023	11/14/2024	2,091		266.87		13,001		19,299		19,299	6,298						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/13/2023	11/14/2025	1,439		266.87		12,288		16,576		16,576	4,288						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2023	11/26/2025	2,666		268.21		22,952		28,844		28,844	5,893						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2023	11/27/2028	347		268.21		7,775		18,041		18,041	10,266						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2023	11/27/2024	2,289		268.21		14,306		19,459		19,459	5,152						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/14/2023	12/13/2024	3,394		271.35		21,551		23,454		23,454	1,902						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/14/2023	12/14/2028	1,013		271.35		23,568		51,047		51,047	27,480						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/14/2023	12/12/2025	2,278		271.35		20,023		21,158		21,158	1,135						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2021	01/12/2024	17,342		198.82	157,229			13,180		13,180	(45,957)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2021	01/12/2024	45,131		198.82	431,601			34,300		34,300	(119,598)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/26/2024	17,601		198.28	168,218			29,394		29,394	(34,851)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2021	01/26/2024	4,978		198.28	45,106			8,313		8,313	(9,856)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	11,463		200.65	104,880			12,265		12,265	(21,665)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	65,378		200.65	630,976			69,954		69,954	(123,564)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2024	18,012		198.31	171,099			40,347		40,347	(27,559)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2021	02/27/2024	4,367		198.31	39,316			9,782		9,782	(6,681)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2021	03/14/2024	4,463		201.86	40,905			5,044		5,044	(7,186)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2021	03/14/2024	93,456		201.86	903,634			105,605		105,605	(150,464)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/25/2021	03/27/2024	15,848		201.10	152,976			23,772		23,772	(23,772)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/25/2021	03/27/2024	8,782		201.10	80,353			13,173		13,173	(13,173)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/12/2024	9,121		201.74	83,536			14,502		14,502	(12,860)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/12/2024	115,232		201.74	1,113,531			183,220		183,220	(162,478)						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 W22LRO WP2IHZNBB6K528	04/27/2021	04/26/2024	15,536		201.28	141,966			29,362		29,362	(20,041)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/27/2021	04/26/2024	19,301		201.28	186,092			36,480		36,480	(24,899)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/13/2021	05/14/2024	92,655		201.77	897,360			176,971		176,971	(111,186)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/13/2021	05/14/2024	6,810		201.77	62,517			13,007		13,007	(8,172)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/26/2021	05/23/2024	5,760		202.44	52,936			10,310		10,310	(6,739)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/26/2021	05/23/2024	12,759		202.44	123,726			22,839		22,839	(14,928)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/14/2021	06/14/2024	107,182		203.97	1,049,376			166,133		166,133	(116,829)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/14/2021	06/14/2024	6,947		203.97	64,474			10,768		10,768	(7,572)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/24/2021	06/27/2024	1,605		203.72	14,813			2,761		2,761	(1,653)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/25/2021	06/27/2024	9,827		203.72	95,696			16,903		16,903	(10,122)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/13/2021	07/12/2024	97,175		203.88	945,032			179,773		179,773	(98,147)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/14/2021	07/12/2024	2,869		203.88	26,442			5,308		5,308	(2,898)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/27/2021	07/26/2024	10,339		203.70	100,877			20,781		20,781	(9,718)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/27/2021	07/26/2024	7,678		203.70	71,006			15,433		15,433	(7,217)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/13/2021	08/14/2024	11,404		203.62	105,187			24,860		24,860	(9,807)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/13/2021	08/14/2024	108,270		203.62	1,053,799			236,029		236,029	(93,112)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/26/2021	08/27/2024	8,959		203.60	87,187			20,426		20,426	(7,257)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/26/2021	08/27/2024	4,283		203.60	39,502			9,765		9,765	(3,469)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/13/2021	09/13/2024	1,608		202.69	14,768			4,310		4,310	(1,126)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/14/2021	09/13/2024	114,895		202.69	1,113,166			307,918		307,918	(80,426)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/24/2021	09/27/2024	544		202.14	4,972			1,611		1,611	(337)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/27/2021	09/27/2024	13,308		202.14	128,313			39,391		39,391	(8,251)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/13/2021	10/11/2024	5,081		201.53	46,182			17,022		17,022	(2,845)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/14/2021	10/11/2024	111,725		201.53	1,071,762			374,280		374,280	(62,566)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/26/2021	10/25/2024	1,455		202.73	13,187			4,395		4,395	(859)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/27/2021	10/25/2024	49,100		202.73	469,829			148,281		148,281	(28,969)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/10/2021	11/14/2024	79,297		203.45	763,091			230,755		230,755	(44,406)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/12/2021	11/14/2024	1,917		203.45	17,472			5,578		5,578	(1,073)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/22/2021	11/27/2024	51,215		202.87	490,408			162,864		162,864	(25,095)						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 W22LRO WP2IHZNBB6K528	11/24/2021	11/27/2024	1,415		202.87	12,829			4,499		4,499	(693)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/13/2021	12/13/2024	56,094		200.43	529,545			234,475		234,475	(15,145)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/13/2021	12/13/2024	5,553		200.43	49,640			23,212		23,212	(1,499)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/27/2021	12/27/2024	5,087		202.28	45,893			18,109		18,109	(1,882)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/27/2021	12/27/2024	54,051		202.28	514,991			192,422		192,422	(19,999)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/13/2022	01/12/2024	6,310		200.63	48,994			1,641		1,641	(16,217)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/13/2022	01/14/2025	50,885		200.63	476,760			229,999		229,999	(3,562)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/14/2022	01/14/2025	11,703		200.63	103,782			52,898		52,898	(819)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/26/2022	01/27/2025	7,424		196.80	64,138			46,918		46,918	2,450						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/26/2022	01/27/2025	35,783		196.80	326,749			226,146		226,146	11,808						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/26/2022	01/26/2024	5,457		196.80	41,456			13,971		13,971	(8,950)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/11/2022	02/14/2025	62,704		199.94	580,463			308,503		308,503	627						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/14/2022	02/14/2024	10,378		199.94	79,680			13,699		13,699	(19,303)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/14/2022	02/14/2025	7,172		199.94	62,522			35,287		35,287	72						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/25/2022	02/27/2025	54,323		199.62	499,908			277,048		277,048	2,173						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/25/2022	02/27/2024	8,827		199.62	67,485			14,564		14,564	(14,829)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/25/2022	02/27/2025	1,027		199.62	8,938			5,237		5,237	41						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/11/2022	03/14/2024	13,135		202.66	101,955			16,156		16,156	(21,148)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/11/2022	03/14/2025	2,477		202.66	21,787			10,899		10,899	(272)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/14/2022	03/14/2025	67,714		202.66	629,886			297,943		297,943	(7,449)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/24/2022	03/27/2025	51,987		204.38	481,313			178,834		178,834	(14,036)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/25/2022	03/27/2025	1,580		204.38	13,824			5,437		5,437	(427)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/25/2022	03/27/2024	6,830		204.38	52,908			4,713		4,713	(10,041)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/12/2022	04/14/2025	91,785		202.68	831,554			391,004		391,004	(4,589)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/12/2022	04/14/2025	2,003		202.68	17,133			8,533		8,533	(100)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/13/2022	04/12/2024	11,506		202.68	87,683			15,073		15,073	(16,453)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/26/2022	04/25/2025	53,084		201.23	476,417			256,924		256,924	3,185						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/26/2022	04/25/2025	3,603		201.23	30,523			17,438		17,438	216						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/27/2022	04/26/2024	12,299		201.23	92,813			23,492		23,492	(15,866)						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 W22LRO WP2IHZNBB6K528	05/12/2022	05/14/2025	63,604		201.34	572,428			309,115		309,115	3,816						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/12/2022	05/14/2025	2,175		201.34	18,484			10,573		10,573	131						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/13/2022	05/14/2024	15,774		201.34	119,100			32,495		32,495	(18,456)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/25/2022	05/27/2025	52,092		201.93	472,303			243,792		243,792	1,563						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/26/2022	05/23/2024	17,937		201.93	135,825			34,977		34,977	(20,627)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/26/2022	05/27/2025	3,779		201.93	32,351			17,684		17,684	113						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/13/2022	06/13/2025	53,879		202.25	476,199			248,920		248,920	1,078						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/14/2022	06/14/2024	14,309		202.25	106,789			29,190		29,190	(15,024)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/14/2022	06/13/2025	2,161		202.25	18,004			9,982		9,982	43						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/24/2022	06/27/2024	10,458		201.37	78,343			25,623		25,623	(9,726)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/24/2022	06/27/2025	953		201.37	8,006			4,758		4,758	76						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/27/2022	06/27/2025	47,594		201.37	423,613			237,494		237,494	3,808						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/13/2022	07/14/2025	72,766		199.16	641,996			446,781		446,781	28,379						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/14/2022	07/12/2024	16,409		199.16	121,243			58,088		58,088	(11,650)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/14/2022	07/14/2025	798		199.16	6,646			4,902		4,902	311						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/26/2022	07/25/2025	56,526		199.98	501,898			328,979		328,979	18,088						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/27/2022	07/26/2024	12,321		199.98	91,661			40,783		40,783	(8,871)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/27/2022	07/25/2025	450		199.98	3,771			2,619		2,619	144						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/12/2022	08/14/2024	17,897		198.86	132,039			70,514		70,514	(9,485)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/12/2022	08/14/2025	66,489		198.86	584,412			422,870		422,870	27,925						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/12/2022	08/14/2025	2,655		198.86	22,018			16,887		16,887	1,115						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/25/2022	08/27/2025	63,257		198.38	550,901			417,499		417,499	29,098						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/26/2022	08/27/2024	18,137		198.38	132,766			77,263		77,263	(7,618)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/26/2022	08/27/2025	3,176		198.38	26,082			20,960		20,960	1,461						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/14/2022	09/12/2025	79,670		197.29	680,589			568,840		568,840	45,412						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/14/2022	09/13/2024	17,178		197.29	124,037			84,171		84,171	(4,123)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/14/2022	09/12/2025	7,872		197.29	63,362			56,204		56,204	4,487						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/26/2022	09/26/2025	2,097		195.08	16,401			17,297		17,297	1,635						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/26/2022	09/26/2025	48,006		195.08	398,949			396,049		396,049	37,445						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 W22LRO WP2IHZNBB6K528	09/27/2022	09/27/2024	11,980		195.08	84,599			73,915		73,915	1,318						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/13/2022	10/14/2025	64,600		195.51	536,775			535,536		535,536	55,556						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/14/2022	10/11/2024	19,170		195.51	134,928			117,323		117,323	1,150						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/14/2022	10/14/2025	1,652		195.51	12,920			13,696		13,696	1,421						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/26/2022	10/25/2024	9,195		195.86	65,016			55,356		55,356	552						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/26/2022	10/27/2025	46,206		195.86	385,530			376,121		376,121	37,889						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/27/2022	10/27/2025	4,616		195.86	36,250			37,571		37,571	3,785						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/10/2022	11/14/2025	291		195.97	2,297			2,362		2,362	236						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/10/2022	11/14/2025	51,074		195.97	428,385			414,722		414,722	41,370						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/14/2022	11/14/2024	19,957		195.97	141,578			121,339		121,339	1,996						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/21/2022	11/26/2025	540		196.17	4,261			4,350		4,350	427						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/21/2022	11/27/2024	10,338		196.17	73,414			62,441		62,441	1,137						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/21/2022	11/26/2025	48,565		196.17	406,803			390,948		390,948	38,366						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/13/2022	12/12/2025	44,730		195.82	377,513			369,021		369,021	36,678						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/13/2022	12/12/2025	3,723		195.82	29,597			30,713		30,713	3,053						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/13/2022	12/13/2024	17,450		195.82	124,037			110,282		110,282	3,490						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/23/2022	12/23/2025	3,666		193.97	28,796			33,796		33,796	3,702						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/23/2022	12/23/2025	29,087		193.97	242,606			268,182		268,182	29,378						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/27/2022	12/27/2024	12,863		193.97	90,569			95,313		95,313	6,174						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/12/2023	01/14/2026	1,480		196.00		11,832		12,473		12,473	641						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/12/2023	01/14/2026	47,306		196.00	401,478			398,791		398,791	(2,687)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/12/2023	01/14/2025	16,434		196.00	117,244			110,106		110,106	(7,139)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/12/2023	01/12/2024	22,046		196.00	114,939			53,351		53,351	(61,587)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/26/2023	01/27/2026	1,253		196.36	10,012			10,373		10,373	361						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/26/2023	01/27/2026	28,346		196.36	240,451			234,704		234,704	(5,747)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/26/2023	01/27/2025	9,793		196.36	69,997			64,146		64,146	(5,852)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/27/2023	01/26/2024	19,154		196.36	100,043			54,779		54,779	(45,263)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/13/2023	02/13/2026	44,304		196.35	371,447			368,605		368,605	(2,842)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/13/2023	02/13/2026	591		196.35		4,663		4,915		4,915	252						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 W22LRO WP2IHZNBB6K528	02/14/2023	02/14/2025	17,301		196.35		122,632		114,185		114,185	(8,447)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/14/2023	02/14/2024	30,991		196.35		161,861		97,930		97,930	(63,931)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/24/2023	02/27/2026	33,303		195.93		276,008		284,738		284,738	8,731						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/24/2023	02/27/2026	965		195.93		7,522		8,248		8,248	725						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/27/2023	02/27/2024	24,662		195.93		128,531		88,783		88,783	(39,749)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/27/2023	02/27/2025	10,917		195.93		76,790		74,783		74,783	(2,007)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/13/2023	03/13/2026	36,277		195.19		306,607		353,705		353,705	47,098						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/14/2023	03/14/2025	23,890		195.19		170,200		194,222		194,222	24,022						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/14/2023	03/13/2026	2,321		195.19		18,482		22,628		22,628	4,146						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/14/2023	03/14/2024	27,963		195.19		146,274		149,320		149,320	3,045						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/24/2023	03/27/2025	12,227		195.30		87,878		88,526		88,526	648						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/24/2023	03/27/2026	26,487		195.30		227,095		236,003		236,003	8,909						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/24/2023	03/27/2024	21,060		195.30		110,640		90,558		90,558	(20,082)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/27/2023	03/27/2026	2,366		195.30		19,127		21,077		21,077	1,951						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/13/2023	04/14/2025	16,316		197.84		117,822		102,303		102,303	(15,519)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/13/2023	04/14/2026	1,602		197.84		12,997		12,674		12,674	(323)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/13/2023	04/14/2026	26,557		197.84		228,549		210,064		210,064	(18,485)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/14/2023	04/12/2024	33,795		197.84		177,848		108,144		108,144	(69,704)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/26/2023	04/27/2026	25,471		197.87		219,240		201,732		201,732	(17,508)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/27/2023	04/27/2026	4,437		197.87		35,998		35,143		35,143	(855)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/27/2023	04/25/2025	13,332		197.87		96,287		83,858		83,858	(12,429)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/27/2023	04/26/2024	25,451		197.87		134,461		85,007		85,007	(49,455)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/11/2023	05/14/2024	27,619		199.14		147,400		80,647		80,647	(66,753)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/11/2023	05/14/2026	457		199.14		3,749		3,386		3,386	(363)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/11/2023	05/14/2025	10,902		199.14		79,676		62,904		62,904	(16,772)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/11/2023	05/14/2026	28,176		199.14		245,201		208,785		208,785	(36,415)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/24/2023	05/27/2026	15,597		198.37		133,661		133,661		133,661							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/24/2023	05/23/2024	19,438		198.37		102,570		102,570		102,570							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/25/2023	05/27/2025	9,553		198.37		68,978		68,978		68,978							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 W22LRO WP2IHZNBB6K528	05/25/2023	05/27/2026	1,674		198.37		13,512		13,512		13,512							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/13/2023	06/12/2026	25,657		202.21		222,046		160,866		160,866	(61,180)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/13/2023	06/12/2026	5,593		202.21		45,579		35,069		35,069	(10,510)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/13/2023	06/13/2025	18,758		202.21		136,927		86,848		86,848	(50,079)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/13/2023	06/14/2024	35,597		202.21		191,467		72,973		72,973	(118,494)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/26/2023	06/27/2024	18,294		200.72		97,675		49,028		49,028	(48,647)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/26/2023	06/26/2026	583		200.72		4,703		4,005		4,005	(699)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/26/2023	06/27/2025	6,601		200.72		47,700		34,591		34,591	(13,110)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/26/2023	06/26/2026	15,424		200.72		132,199		105,966		105,966	(26,233)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/13/2023	07/14/2025	11,098		200.40		80,286		62,259		62,259	(18,028)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/13/2023	07/14/2026	2,131		200.40		17,165		15,235		15,235	(1,931)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/13/2023	07/12/2024	22,884		200.40		121,529		69,110		69,110	(52,419)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/14/2023	07/14/2026	31,128		200.40		266,363		222,563		222,563	(43,799)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/26/2023	07/27/2026	13,350		202.32		114,522		86,108		86,108	(28,414)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/27/2023	07/26/2024	20,942		202.32		112,281		51,099		51,099	(61,182)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/27/2023	07/27/2026	563		202.32		4,549		3,634		3,634	(914)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/27/2023	07/25/2025	8,610		202.32		62,538		42,190		42,190	(20,348)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/14/2023	08/14/2025	12,172		200.30		87,768		70,353		70,353	(17,415)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/14/2023	08/14/2026	36,930		200.30		313,633		269,217		269,217	(44,416)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/14/2023	08/14/2026	10,584		200.30		84,588		77,158		77,158	(7,430)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/14/2023	08/14/2024	30,195		200.30		160,272		103,266		103,266	(57,006)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/24/2023	08/27/2024	22,151		199.18		117,359		86,167		86,167	(31,193)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/25/2023	08/27/2025	8,791		199.18		62,861		54,944		54,944	(7,917)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/25/2023	08/27/2026	3,991		199.18		31,641		30,933		30,933	(708)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/25/2023	08/27/2026	16,071		199.18		135,402		124,549		124,549	(10,853)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/13/2023	09/12/2025	8,842		202.55		64,118		43,946		43,946	(20,172)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/13/2023	09/14/2026	24,310		202.55		207,793		157,529		157,529	(50,264)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/14/2023	09/14/2026	3,910		202.55		31,442		25,338		25,338	(6,105)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/14/2023	09/13/2024	25,939		202.55		139,231		70,814		70,814	(68,417)						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	09/26/2023	09/25/2026	1,517		200.38		12,008		11,120		11,120	(888)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2023	09/26/2025	10,430		200.38		74,613		60,808		60,808	(13,805)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2023	09/27/2024	18,215		200.38		96,725		65,758		65,758	(30,967)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2023	09/25/2026	22,193		200.38		186,774		162,674		162,674	(24,100)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2023	10/14/2026	2,788		198.74		21,938		22,746		22,746	808						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/11/2024	22,592		198.74		118,536		101,891		101,891	(16,645)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/14/2025	11,804		198.74		83,987		79,797		79,797	(4,189)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/14/2026	27,377		198.74		229,066		223,400		223,400	(5,666)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/27/2026	405		197.31		3,160		3,568		3,568	408						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/27/2025	12,523		197.31		88,462		93,174		93,174	4,713						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/25/2024	16,036		197.31		83,846		84,348		84,348	502						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/27/2026	17,470		197.31		144,774		153,736		153,736	8,962						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2023	11/13/2026	461		197.59		3,604		4,011		4,011	408						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2023	11/14/2025	9,955		197.59		70,615		73,169		73,169	2,554						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2023	11/13/2026	27,790		197.59		231,171		242,050		242,050	10,879						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2023	11/14/2024	25,133		197.59		131,599		131,947		131,947	348						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2023	11/25/2026	20,170		197.67		169,448		175,479		175,479	6,031						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2023	11/26/2025	9,526		197.67		67,976		69,921		69,921	1,944						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2023	11/27/2024	21,930		197.67		115,745		116,012		116,012	268						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2023	11/25/2026	430		197.67		3,400		3,741		3,741	341						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2023	12/14/2026	2,106		196.55		16,684		19,441		19,441	2,757						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2023	12/14/2026	30,028		196.55		252,606		277,158		277,158	24,553						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/12/2025	13,854		196.55		98,300		109,446		109,446	11,146						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/13/2024	29,596		196.55		154,732		175,797		175,797	21,065						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/26/2023	12/27/2024	16,209		198.41		85,867		93,201		93,201	7,334						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/26/2023	12/23/2026	17,131		198.41		146,497		144,587		144,587	(1,910)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/26/2023	12/23/2026	1,094		198.41		8,810		9,231		9,231	421						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/26/2023	12/23/2025	7,258		198.41		52,272		42,675		42,675	(9,597)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2022	01/12/2024	54		148.00	334						(91)						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 Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/27/2022	01/26/2024	69		144.10	415			2		2	(196)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/25/2022	02/27/2024	138		144.61	824			18		18	(366)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/14/2022	03/14/2024	35		143.88	186			9		9	(98)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/26/2022	05/23/2024	228		144.96	1,208			123		123	(571)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/27/2022	06/27/2024	2,028		142.00	10,397			2,738		2,738	(5,821)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/14/2022	07/12/2024	92		141.41	469			153		153	(272)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/27/2022	07/26/2024	845		143.23	4,392			1,056		1,056	(2,264)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/26/2022	08/27/2024	811		143.01	4,164			1,192		1,192	(2,133)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/27/2022	10/25/2024	57		139.66	282			168		168	(162)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/14/2022	11/14/2024	742		140.24	3,671			2,084		2,084	(2,032)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/14/2023	02/14/2025	767		139.47		3,756		2,808		2,808	(948)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/27/2023	02/27/2025	1,080		137.96		5,215		4,698		4,698	(517)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/14/2023	03/14/2024	102		137.82		356		187		187	(169)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/14/2023	04/12/2024	938		139.62		3,327		1,342		1,342	(1,986)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/27/2023	04/26/2024	3,088		139.25		10,922		5,188		5,188	(5,734)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/12/2023	05/14/2025	245		138.85		1,214		1,055		1,055	(158)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/25/2023	05/23/2024	1,312		136.45		4,529		4,529		4,529							0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/27/2023	06/27/2024	2,424		138.21		8,476		6,205		6,205	(2,270)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/14/2023	07/12/2024	625		139.30		2,201		1,505		1,505	(696)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/27/2023	07/26/2024	902		139.75		3,175		1,947		1,947	(1,228)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/27/2023	07/25/2025	243		139.75		1,190		1,034		1,034	(156)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/14/2023	08/14/2024	1,258		138.34		4,385		3,597		3,597	(788)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/25/2023	08/27/2024	475		136.74		1,638		1,764		1,764	126						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/27/2023	09/27/2024	97		133.95		328		531		531	203						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/13/2023	10/11/2024	67		133.62		227		392		392	165						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/14/2023	11/14/2024	749		134.81		2,555		3,903		3,903	1,348						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/27/2023	11/27/2024	540		135.10		1,847		2,750		2,750	903						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 Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2022	01/12/2024	1,136		202.38	14,927						(193)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2022	01/26/2024	27		186.07	324						(25)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2022	02/14/2024	43		184.65	514						(49)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2022	02/27/2024	836		186.60	10,000						(836)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2022	03/14/2024	1,580		182.95	18,467						(2,259)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/25/2022	03/27/2024	485		187.61	5,769						(495)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2022	04/12/2024	2,555		191.02	30,842						(2,172)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2022	04/26/2024	370		181.25	4,214						(699)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2022	05/14/2024	1,387		180.22	15,700						(2,955)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2022	05/23/2024	3,400		184.42	39,438						(5,474)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2022	06/14/2024	5,458		164.91	55,530			491		491	(31,817)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2022	06/27/2024	2,419		171.17	25,709			73		73	(9,989)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/12/2024	2,332		169.39	24,530			163		163	(11,053)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2022	07/26/2024	614		175.90	6,739			18		18	(2,020)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2022	08/14/2024	2,658		177.57	29,311			80		80	(8,134)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2022	08/27/2024	373		171.69	3,955			34		34	(1,625)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2022	09/13/2024	1,788		165.57	18,145			501		501	(10,798)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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 Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2022	09/27/2024	1,586		152.58	14,714			2,538		2,538	(16,289)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2022	10/11/2024	330		151.36	3,030			654		654	(3,551)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2022	10/25/2024	763		157.30	7,272			832		832	(6,690)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2022	11/14/2024	5,490		157.91	52,627			6,149		6,149	(46,998)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/23/2022	11/27/2024	864		158.60	8,302			959		959	(7,196)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2022	12/13/2024	1,986		161.09	19,520			1,808		1,808	(15,077)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/27/2024	164		158.46	1,578			208		208	(1,373)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2023	01/12/2024	816		160.46		6,642					(6,642)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2023	01/14/2025	187		160.46		1,830		219		219	(1,611)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2023	01/26/2024	88		158.55		708					(708)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2023	01/27/2025	4,226		158.55		40,870		6,212		6,212	(34,658)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2023	02/14/2024	467		154.34		3,636		28		28	(3,608)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2023	02/27/2024	282		149.00		2,117		135		135	(1,982)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2023	02/27/2025	114		149.00		1,022		406		406	(616)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2023	03/14/2025	1,030		150.54		9,455		3,336		3,336	(6,119)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2023	03/14/2024	3,375		150.54		25,756		1,654		1,654	(24,102)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2023	03/27/2024	2,037		152.17		15,748		917		917	(14,831)						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 Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2023	03/27/2025	2,123		152.17		19,768		6,177		6,177	(13,591)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2023	04/12/2024	4,114		156.04		32,549		1,234		1,234	(31,315)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2023	04/14/2025	2,115		156.04		20,196		4,864		4,864	(15,332)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2023	04/25/2025	97		154.52		918		256		256	(662)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2023	04/26/2024	1,061		154.52		8,315		541		541	(7,774)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2023	05/14/2024	1,559		153.33		12,117		1,231		1,231	(10,886)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2023	05/14/2025	215		153.33		2,023		644		644	(1,379)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2023	05/27/2025	431		143.77		3,763		3,763		3,763							0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2023	05/23/2024	2,601		143.77		18,887		18,887		18,887							0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2023	06/14/2024	3,511		148.40		26,311		6,916		6,916	(19,394)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2023	06/27/2025	1,709		148.65		15,367		7,518		7,518	(7,849)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2023	06/27/2024	1,857		148.65		13,910		3,825		3,825	(10,086)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2023	07/14/2025	493		152.26		4,545		1,931		1,931	(2,614)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2023	07/12/2024	860		152.26		6,616		1,497		1,497	(5,118)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2023	07/26/2024	1,909		152.96		14,717		2,883		2,883	(11,834)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2023	08/14/2024	2,375		148.23		17,741		6,459		6,459	(11,282)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2023	08/27/2024	1,073		142.63		7,696		5,031		5,031	(2,665)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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 Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2023	08/27/2025	554		142.63		4,756		3,805		3,805	(951)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2023	09/12/2025	159		144.57		1,385		988		988	(397)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2023	09/13/2024	4,282		144.57		31,198		17,769		17,769	(13,429)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2023	09/26/2025	1,040		133.63		8,354		11,629		11,629	3,275						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2023	09/27/2024	1,242		133.63		8,366		11,801		11,801	3,435						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/14/2025	1,085		132.76		8,654		12,886		12,886	4,231						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/11/2024	1,755		132.76		11,743		17,954		17,954	6,211						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2023	10/27/2025	222		126.27		1,686		3,517		3,517	1,831						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2023	10/25/2024	713		126.27		4,536		10,542		10,542	6,006						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2023	11/14/2024	4,469		134.02		30,250		43,533		43,533	13,283						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2023	11/14/2025	567		134.02		4,598		6,402		6,402	1,804						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2023	11/27/2024	1,132		134.33		7,676		10,931		10,931	3,255						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2023	11/26/2025	1,705		134.33		13,832		19,025		19,025	5,194						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/13/2024	4,011		139.38		28,341		28,836		28,836	495						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/12/2025	2,095		139.38		17,812		18,415		18,415	603						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2023	12/23/2025	856		140.26		7,332		7,247		7,247	(85)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528 ZBUT11V806EZRVTWT807	12/27/2023	12/26/2024	592		140.26		4,208		4,089		4,089	(119)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	01/14/2021	01/12/2024	4,035		224.27	54,300			81		81	(16,504)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	01/27/2021	01/26/2024	2,664		224.83	36,000			400		400	(10,337)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/12/2021	02/14/2024	3,026		225.40	40,988			1,059		1,059	(11,014)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/26/2021	02/27/2024	997		222.74	13,253			937		937	(3,907)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/12/2021	03/14/2024	3,734		226.81	50,820			2,054		2,054	(12,099)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/26/2021	03/27/2024	5,011		228.28	68,754			2,606		2,606	(14,884)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2021	04/12/2024	2,212		229.21	30,420			1,283		1,283	(6,326)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2021	04/26/2024	2,200		230.50	30,572			1,254		1,254	(5,851)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2021	05/14/2024	3,534		234.89	50,049			1,237		1,237	(7,456)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2021	05/24/2024	2,842		233.96	40,299			1,307		1,307	(6,282)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2021	06/14/2024	6,981		236.06	100,363			3,072		3,072	(13,753)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/25/2021	06/27/2024	2,939		233.06	41,443			2,263		2,263	(6,584)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2021	07/12/2024	3,750		232.79	52,904			3,488		3,488	(8,625)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2021	07/26/2024	3,159		233.62	44,723			2,938		2,938	(6,950)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/13/2021	08/14/2024	4,520		234.73	64,191			4,204		4,204	(9,357)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2021	08/27/2024	6,862		234.32	97,445			7,343		7,343	(14,205)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2021	09/13/2024	7,346		233.04	103,747			9,918		9,918	(15,574)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2021	09/27/2024	3,426		231.16	47,837			5,962		5,962	(7,503)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2021	10/11/2024	2,886		231.80	40,006			5,195		5,195	(6,263)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2021	10/25/2024	2,781		231.20	38,323			5,590		5,590	(6,007)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/12/2021	11/14/2024	6,627		232.68	91,595			12,592		12,592	(13,453)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2021	11/27/2024	2,293		229.86	31,357			5,801		5,801	(4,838)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2021	12/13/2024	3,953		231.45	53,802			9,211		9,211	(7,907)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2021	12/27/2024	2,015		234.69	27,671			3,749		3,749	(3,688)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2022	01/12/2024	1,695		235.42	18,713						(2,644)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2022	01/14/2025	2,493		235.42	33,929			4,812		4,812	(4,438)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2022	01/26/2024	2,085		230.27	22,464			21		21	(5,190)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty 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	01/27/2022	01/27/2025	4,603		230.27	60,950			13,718		13,718	(8,930)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2022	02/14/2024	2,417		228.76	25,549			242		242	(6,817)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2022	02/14/2025	4,419		228.76	57,122			15,203		15,203	(8,574)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/25/2022	02/27/2024	2,542		230.49	26,839			280		280	(6,381)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/25/2022	02/27/2025	1,089		230.49	14,131			3,387		3,387	(2,047)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2022	03/14/2024	4,884		228.32	50,510			1,465		1,465	(13,478)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2022	03/14/2025	2,943		228.32	37,498			10,478		10,478	(5,592)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/25/2022	03/27/2025	3,497		231.65	44,631			10,490		10,490	(6,399)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/25/2022	03/27/2024	1,036		231.65	10,776			218		218	(2,424)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/12/2024	3,236		233.28	33,824			712		712	(7,023)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/14/2025	4,197		233.28	53,551			12,086		12,086	(7,428)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2022	04/26/2024	3,775		230.48	38,889			1,850		1,850	(9,475)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2022	04/25/2025	2,447		230.48	30,907			8,663		8,663	(4,454)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/14/2025	5,544		228.88	69,541			22,344		22,344	(10,146)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/14/2024	4,159		228.88	42,650			3,369		3,369	(10,981)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/27/2025	4,657		232.36	58,861			16,298		16,298	(8,242)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/24/2024	4,312		232.36	44,689			2,587		2,587	(10,134)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/13/2025	5,028		220.37	58,281			34,441		34,441	(8,950)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/14/2024	2,251		220.37	21,477			6,887		6,887	(6,775)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2024	913		222.24	8,891			2,402		2,402	(2,622)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2025	1,449		222.24	17,195			9,056		9,056	(2,579)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2022	07/14/2025	1,550		222.63	18,389			9,918		9,918	(2,727)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2022	07/12/2024	5,179		222.63	50,040			14,242		14,242	(14,760)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2022	07/25/2025	5,721		225.31	69,735			31,866		31,866	(10,126)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2022	07/26/2024	2,920		225.31	28,820			6,396		6,396	(7,768)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2025	4,577		226.15	55,580			24,805		24,805	(7,963)						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	08/12/2022	08/14/2024	2,565		226.15	25,288			5,591		5,591	(6,489)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/27/2024	2,645		223.06	25,665			8,200		8,200	(6,824)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/27/2025	1,838		223.06	21,894			11,892		11,892	(3,161)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/13/2024	4,911		219.30	46,526			22,247		22,247	(12,327)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/12/2025	4,150		219.30	48,230			32,782		32,782	(6,888)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/27/2024	2,924		212.41	26,330			22,804		22,804	(6,315)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/26/2025	1,671		212.41	18,354			18,334		18,334	(2,390)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2022	10/14/2024	5,885		211.90	52,374			49,315		49,315	(12,299)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2022	10/14/2025	1,902		211.90	20,674			21,985		21,985	(2,682)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2022	10/27/2025	2,082		213.29	22,955			22,753		22,753	(3,039)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2022	10/25/2024	3,465		213.29	31,260			26,887		26,887	(7,345)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2022	11/14/2025	2,310		214.74	25,346			23,837		23,837	(3,465)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2022	11/14/2024	3,949		214.74	35,531			28,511		28,511	(8,253)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/23/2022	11/27/2024	4,218		216.24	38,669			28,173		28,173	(8,815)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/23/2022	11/26/2025	1,036		216.24	11,558			10,110		10,110	(1,585)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/12/2025	6,889		218.48	78,712			60,894		60,894	(10,884)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/13/2024	6,646		218.48	61,710			38,679		38,679	(13,890)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2022	12/26/2025	5,349		215.73	59,085			53,707		53,707	(8,024)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2022	12/27/2024	6,392		215.73	57,918			45,449		45,449	(12,401)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/14/2025	5,173		219.03		47,473		31,296		31,296	(16,177)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/14/2026	1,571		219.03		17,716		13,994		13,994	(3,722)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/12/2024	9,661		219.03		64,961		3,091		3,091	(61,870)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/27/2026	114		219.51		1,278		1,000		1,000	(278)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/27/2025	7,690		219.51		70,896		45,678		45,678	(25,218)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/26/2024	5,676		219.51		38,128		4,371		4,371	(33,757)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2023	02/14/2025	7,983		217.09		72,613		56,040		56,040	(16,573)						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	02/14/2023	02/14/2024	11,341		217.09		75,830		23,703		23,703	(52,127)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2023	02/13/2026	1,142		217.09		12,598		11,207		11,207	(1,392)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2025	3,246		214.73		29,204		26,422		26,422	(2,782)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2026	1,458		214.73		15,807		15,859		15,859	53						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2024	7,712		214.73		51,170		27,301		27,301	(23,870)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/14/2024	14,703		213.56		95,456		61,312		61,312	(34,144)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/13/2026	2,669		213.56		29,070		29,786		29,786	716						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/14/2025	3,887		213.56		34,777		32,919		32,919	(1,858)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2025	4,544		214.33		40,811		38,400		38,400	(2,411)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2026	1,372		214.33		15,141		15,295		15,295	154						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2024	12,103		214.33		79,117		51,800		51,800	(27,317)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2023	04/12/2024	15,828		217.27		104,546		50,492		50,492	(54,054)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2023	04/14/2026	1,068		217.27		11,855		10,827		10,827	(1,028)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2023	04/14/2025	5,914		217.27		53,713		44,121		44,121	(9,592)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2023	04/25/2025	4,038		216.45		36,621		31,738		31,738	(4,883)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2023	04/26/2024	12,987		216.45		86,017		48,830		48,830	(37,186)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2023	04/27/2026	2,051		216.45		22,600		21,600		21,600	(1,000)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/12/2023	05/14/2024	14,291		214.05		93,605		74,171		74,171	(19,435)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/12/2023	05/14/2025	4,606		214.05		41,511		41,642		41,642	131						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/12/2023	05/14/2026	3,083		214.05		33,792		35,860		35,860	2,068						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/26/2023	05/27/2025	4,880		210.06		43,050		54,212		54,212	11,162						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/26/2023	05/24/2024	12,506		210.06		80,649		96,421		96,421	15,772						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/26/2023	05/27/2026	2,766		210.06		29,515		37,478		37,478	7,963						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2023	06/12/2026	1,780		213.48		19,646		21,307		21,307	1,661						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2023	06/13/2025	4,305		213.48		39,058		40,595		40,595	1,537						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2023	06/14/2024	14,161		213.48		93,713		83,123		83,123	(10,590)						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	06/27/2023	06/26/2026	2,030		213.35		22,256		24,496		24,496	2,240						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2023	06/27/2024	8,343		213.35		55,180		50,726		50,726	(4,454)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2023	06/27/2025	2,798		213.35		25,313		26,695		26,695	1,382						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2023	07/14/2025	2,273		215.15		20,880		20,524		20,524	(357)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2023	07/14/2026	1,469		215.15		16,400		16,964		16,964	564						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2023	07/12/2024	8,064		215.15		54,132		43,869		43,869	(10,263)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2023	07/27/2026	2,326		215.36		26,202		26,753		26,753	551						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2023	07/25/2025	1,941		215.36		17,974		17,430		17,430	(544)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2023	07/26/2024	12,667		215.36		85,659		69,543		69,543	(16,116)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2023	08/14/2026	6,556		213.40		73,587		81,619		81,619	8,032						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2023	08/14/2025	4,381		213.40		40,486		43,814		43,814	3,329						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2023	08/14/2024	13,140		213.40		88,326		89,087		89,087	761						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/25/2023	08/27/2025	2,258		211.25		20,606		24,973		24,973	4,367						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/25/2023	08/27/2026	909		211.25		10,003		12,224		12,224	2,221						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/25/2023	08/27/2024	5,217		211.25		34,493		41,524		41,524	7,031						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2023	09/14/2026	1,565		212.08		17,198		20,523		20,523	3,325						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2023	09/13/2024	14,075		212.08		93,431		107,532		107,532	14,102						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2023	09/12/2025	1,674		212.08		15,194		17,911		17,911	2,717						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2023	09/26/2025	627		205.62		5,508		8,921		8,921	3,413						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2023	09/25/2026	1,785		205.62		18,864		29,182		29,182	10,319						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2023	09/27/2024	9,172		205.62		58,655		107,958		107,958	49,303						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/14/2026	4,080		204.43		42,868		70,619		70,619	27,751						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/14/2025	1,619		204.43		14,134		24,740		24,740	10,607						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/11/2024	12,430		204.43		78,771		160,716		160,716	81,945						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2023	10/27/2026	481		201.54		4,947		9,125		9,125	4,178						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2023	10/27/2025	2,426		201.54		20,685		41,490		41,490	20,805						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	10/27/2023	10/25/2024	4,610		201.54		28,706		69,696		69,696	40,990						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2023	11/14/2024	12,955		206.94		83,111		147,692		147,692	64,581						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2023	11/13/2026	1,015		206.94		10,857		16,267		16,267	5,410						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2023	11/14/2025	1,986		206.94		17,550		27,567		27,567	10,017						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	8,920		207.95		57,505		96,608		96,608	39,103						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2026	1,173		207.95		12,639		18,246		18,246	5,607						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/26/2025	1,101		207.95		9,778		14,701		14,701	4,923						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/12/2025	1,999		215.10		18,533		19,751		19,751	1,218						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/14/2026	1,567		215.10		17,659		19,224		19,224	1,565						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	7,838		215.10		52,266		55,259		55,259	2,993						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/26/2025	2,331		216.18		21,773		17,858		17,858	(3,914)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	7,387		216.18		49,986		57,621		57,621	7,635						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/24/2026	1,744		216.18		19,906		20,648		20,648	742						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	3,996		3,999.09		1,569,193		3,102,411		3,102,411	1,533,218						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/13/2023	01/12/2024	16		3,999.09		6,494		12,616		12,616	6,122						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2023	01/26/2024	8		4,070.56		2,963		5,679		5,679	2,715						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	2,121		4,070.56		792,441		1,532,041		1,532,041	739,601						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	20		4,136.13		8,003		13,042		13,042	5,039						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	4,735		4,136.13		1,923,149		3,153,890		3,153,890	1,230,741						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	2,688		3,982.24		1,068,173		2,210,079		2,210,079	1,141,906						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/27/2023	02/27/2024	20		3,982.24		7,987		16,314		16,314	8,328						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	9		3,919.29		3,744		8,408		8,408	4,664						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	3,463		3,919.29		1,349,256		3,200,881		3,200,881	1,851,626						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/27/2023	03/27/2024	3,392		3,977.53		1,321,369		2,850,584		2,850,584	1,529,214						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/14/2023	04/12/2024	51		4,137.64		19,980		35,177		35,177	15,196						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2023	04/12/2024	5,064		4,137.64		1,966,759		3,526,735		3,526,735	1,559,977						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	04/27/2023	04/26/2024	19		4,135.35		7,600		13,677		13,677	6,077						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 Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2023	04/26/2024	2,556		4,135.35		996,727		1,806,690		1,806,690	809,964						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/12/2023	05/14/2024	19		4,124.08		7,354		13,590		13,590	6,237						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/12/2023	05/14/2024	4,555		4,124.08		1,775,054		3,315,639		3,315,639	1,540,586						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	3,950		4,205.45		1,543,394		2,613,565		2,613,565	1,070,171						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/26/2023	05/24/2024	21		4,205.45		8,246		13,808		13,808	5,562						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	4,430		4,372.59		1,712,308		2,333,252		2,333,252	620,944						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	8		4,372.59		3,023		4,098		4,098	1,075						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	3,586		4,378.41		1,383,051		1,903,750		1,903,750	520,700						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2023	06/27/2024	15		4,378.41		5,933		8,000		8,000	2,067						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	24		4,505.42		9,449		11,486		11,486	2,037						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	4,958		4,505.42		1,887,392		2,174,845		2,174,845	287,453						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2024	2,144		4,537.41		847,848		912,071		912,071	64,224						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2023	07/26/2024	22		4,537.41		8,838		9,471		9,471	633						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/14/2023	08/14/2024	18		4,489.72		7,205		8,408		8,408	1,203						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	4,457		4,489.72		1,807,138		2,170,370		2,170,370	363,233						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	20		4,405.71		8,469		11,318		11,318	2,849						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	2,302		4,405.71		954,456		1,273,760		1,273,760	319,304						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	3,196		4,505.10		1,261,188		1,562,162		1,562,162	300,974						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2023	09/13/2024	47		4,505.10		18,885		22,892		22,892	4,008						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/27/2023	09/27/2024	5		4,274.51		1,928		3,192		3,192	1,264						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2023	09/27/2024	2,188		4,274.51		892,519		1,492,540		1,492,540	600,021						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/13/2023	10/11/2024	74		4,327.78		30,465		47,738		47,738	17,274						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	4,633		4,327.78		1,895,218		3,009,363		3,009,363	1,114,145						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/27/2023	10/25/2024	10		4,117.37		4,063		8,271		8,271	4,208						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	3,087		4,117.37		1,246,574		2,563,754		2,563,754	1,317,181						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	3,782		4,495.70		1,453,068		2,041,362		2,041,362	588,294						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2023	11/14/2024	69		4,495.70		27,001		37,218		37,218	10,217						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/27/2023	11/27/2024	9		4,550.43		3,547		4,583		4,583	1,037						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 Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	2,492		4,550.43		936,088		1,267,467		1,267,467	331,379						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	56		4,719.55		22,064		22,329		22,329	265						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	4,655		4,719.55		1,720,622		1,850,980		1,850,980	130,358						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	2,253		4,781.58		854,964		1,245,944		1,245,944	390,980						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										33,636,053	48,828,339	0	82,930,143	XXX	82,930,143	17,350,990	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										33,636,053	48,828,339	0	82,930,143	XXX	82,930,143	17,350,990	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	1,941		0.00							0						
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										33,636,053	48,828,339	0	82,930,143	XXX	82,930,143	17,350,990	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										33,636,053	48,828,339	0	82,930,143	XXX	82,930,143	17,350,990	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	82		4,289.00		(18,765)		(39,717)		(39,717)	(20,952)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	450		4,089.00		(151,465)		(309,201)		(309,201)	(157,736)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	40		4,299.00		(8,960)		(18,975)		(18,975)	(10,015)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	201		4,129.00		(62,918)		(129,694)		(129,694)	(66,776)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	48		4,199.00		(13,310)		(27,841)		(27,841)	(14,531)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	94		4,359.00		(18,559)		(39,255)		(39,255)	(20,696)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	28		4,139.00		(8,708)		(17,994)		(17,994)	(9,286)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	95		4,409.00		(16,586)		(34,767)		(34,767)	(18,181)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	998		4,099.00		(330,025)		(675,412)		(675,412)	(345,387)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	100		4,249.00		(25,068)		(52,847)		(52,847)	(27,780)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	448		4,109.00		(145,524)		(298,550)		(298,550)	(153,026)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	262		4,449.00		(41,640)		(86,003)		(86,003)	(44,363)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	58		4,329.00		(12,250)		(25,952)		(25,952)	(13,702)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	51		4,369.00		(9,888)		(20,892)		(20,892)	(11,004)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	57		4,209.00		(15,492)		(32,462)		(32,462)	(16,970)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	798		4,079.00		(273,041)		(555,972)		(555,972)	(282,931)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	13		4,399.00		(2,337)		(4,911)		(4,911)	(2,574)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	173		4,269.00		(41,469)		(87,627)		(87,627)	(46,158)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	108		4,325.00		(23,982)		(50,932)		(50,932)	(26,950)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	73		4,447.00		(11,926)		(25,755)		(25,755)	(13,829)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	235		4,274.00		(58,522)		(122,555)		(122,555)	(64,033)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	35		4,213.00		(9,945)		(20,430)		(20,430)	(10,485)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	12		4,345.00		(2,545)		(5,432)		(5,432)	(2,887)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	290		4,183.00		(87,196)		(177,329)		(177,329)	(90,133)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	374		4,162.00		(117,049)		(236,399)		(236,399)	(119,350)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	153		4,203.00		(44,151)		(90,396)		(90,396)	(46,245)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	163		4,437.00		(27,359)		(59,086)		(59,086)	(31,727)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	99		4,529.00		(12,704)		(26,961)		(26,961)	(14,257)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	156		4,386.00		(29,933)		(64,363)		(64,363)	(34,430)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	197		4,172.00		(60,297)		(122,196)		(122,196)	(61,899)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	99		4,366.00		(19,922)		(42,692)		(42,692)	(22,770)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	23		4,152.00		(7,443)		(14,982)		(14,982)	(7,538)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	58		4,284.00		(14,111)		(29,643)		(29,643)	(15,532)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	45		4,427.00		(7,736)		(16,706)		(16,706)	(8,969)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	125		4,219.00		(43,790)		(73,166)		(73,166)	(29,376)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	33		4,271.00		(10,409)		(17,466)		(17,466)	(7,057)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	754		4,229.00		(259,418)		(433,662)		(433,662)	(174,244)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	278		4,291.00		(85,371)		(143,092)		(143,092)	(57,721)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	36		4,519.00		(6,749)		(10,743)		(10,743)	(3,994)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	6		4,560.00		(1,028)		(1,589)		(1,589)	(562)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	64		4,436.00		(14,655)		(24,142)		(24,142)	(9,487)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	202		4,508.00		(38,995)		(62,516)		(62,516)	(23,522)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	9		4,601.00		(1,443)		(2,141)		(2,141)	(698)						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 Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	22		4,498.00		(4,311)		(6,944)		(6,944)	(2,633)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	1,085		4,260.00		(353,048)		(591,243)		(591,243)	(238,194)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	13		4,477.00		(2,661)		(4,332)		(4,332)	(1,672)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	154		4,405.00		(37,647)		(62,540)		(62,540)	(24,894)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	37		4,539.00		(6,668)		(10,483)		(10,483)	(3,815)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	740		4,250.00		(245,412)		(410,726)		(410,726)	(165,314)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	388		4,240.00		(131,210)		(219,465)		(219,465)	(88,255)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	22		4,457.00		(4,690)		(7,692)		(7,692)	(3,002)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	77		4,415.00		(18,323)		(30,372)		(30,372)	(12,049)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	692		4,364.00		(184,248)		(308,129)		(308,129)	(123,881)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	9		4,341.00		(1,662)		(4,065)		(4,065)	(2,403)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	70		4,112.00		(22,130)		(48,939)		(48,939)	(26,809)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	38		4,430.00		(5,913)		(14,878)		(14,878)	(8,965)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	290		4,062.00		(99,538)		(215,938)		(215,938)	(116,399)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	25		4,241.00		(5,988)		(14,050)		(14,050)	(8,062)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	15		4,281.00		(3,251)		(7,757)		(7,757)	(4,506)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	390		4,132.00		(118,315)		(263,903)		(263,903)	(145,589)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	271		4,251.00		(64,666)		(152,387)		(152,387)	(87,721)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	36		4,311.00		(7,546)		(18,237)		(18,237)	(10,691)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	123		4,201.00		(32,517)		(74,969)		(74,969)	(42,453)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	10		4,331.00		(1,952)		(4,752)		(4,752)	(2,801)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	541		4,082.00		(179,260)		(392,212)		(392,212)	(212,952)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	403		4,092.00		(131,225)		(288,343)		(288,343)	(157,118)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	12		4,371.00		(2,229)		(5,509)		(5,509)	(3,280)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	163		4,291.00		(35,633)		(85,410)		(85,410)	(49,777)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	292		4,102.00		(93,522)		(205,932)		(205,932)	(112,410)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	12		4,037.00		(3,698)		(9,510)		(9,510)	(5,812)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	156		3,998.00		(52,754)		(132,421)		(132,421)	(79,667)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	21		4,243.00		(4,402)		(13,127)		(13,127)	(8,726)						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 Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	670		4,027.00		(214,643)		(548,704)		(548,704)	(334,060)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	168		4,047.00		(51,982)		(134,411)		(134,411)	(82,429)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	8		4,282.00		(1,431)		(4,402)		(4,402)	(2,971)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	16		4,203.00		(3,674)		(10,612)		(10,612)	(6,939)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	9		4,262.00		(1,750)		(5,304)		(5,304)	(3,554)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	496		4,017.00		(161,852)		(411,002)		(411,002)	(249,150)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	72		4,213.00		(15,905)		(46,252)		(46,252)	(30,347)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	57		4,252.00		(11,389)		(34,169)		(34,169)	(22,780)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	119		4,164.00		(29,063)		(81,547)		(81,547)	(52,485)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	51		4,184.00		(11,920)		(33,944)		(33,944)	(22,024)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	1,072		4,007.00		(356,160)		(898,596)		(898,596)	(542,436)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	241		4,115.00		(65,463)		(177,262)		(177,262)	(111,799)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	83		4,125.00		(22,000)		(59,934)		(59,934)	(37,935)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	147		4,223.00		(31,674)		(93,088)		(93,088)	(61,414)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	67		4,056.00		(20,254)		(52,681)		(52,681)	(32,427)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	197		4,186.00		(51,803)		(126,179)		(126,179)	(74,376)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	303		4,176.00		(81,497)		(197,349)		(197,349)	(115,852)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	919		4,077.00		(298,631)		(684,859)		(684,859)	(386,229)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	174		4,326.00		(33,410)		(88,795)		(88,795)	(55,385)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	181		4,226.00		(43,866)		(109,402)		(109,402)	(65,536)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	56		4,246.00		(12,929)		(32,643)		(32,643)	(19,714)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	22		4,117.00		(6,753)		(15,822)		(15,822)	(9,068)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	99		4,286.00		(20,854)		(53,991)		(53,991)	(33,136)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	473		4,067.00		(156,284)		(356,575)		(356,575)	(200,290)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	19		4,345.00		(3,405)		(9,167)		(9,167)	(5,763)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	310		4,087.00		(98,967)		(228,147)		(228,147)	(129,181)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	237		4,276.00		(51,337)		(132,075)		(132,075)	(80,738)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	78		4,057.00		(26,144)		(59,348)		(59,348)	(33,204)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	51		4,316.00		(9,960)		(26,289)		(26,289)	(16,329)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	274		4,107.00		(84,268)		(196,328)		(196,328)	(112,060)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	165		4,396.00		(38,485)		(75,611)		(75,611)	(37,126)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	853		4,241.00		(273,757)		(511,774)		(511,774)	(238,017)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	167		4,407.00		(38,256)		(75,411)		(75,411)	(37,154)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	1,418		4,231.00		(463,876)		(864,388)		(864,388)	(400,512)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	40		4,282.00		(11,903)		(22,547)		(22,547)	(10,644)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	317		4,272.00		(96,053)		(181,345)		(181,345)	(85,292)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	963		4,251.00		(303,055)		(568,433)		(568,433)	(265,379)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	364		4,355.00		(93,294)		(180,885)		(180,885)	(87,591)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	641		4,448.00		(132,880)		(265,360)		(265,360)	(132,480)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	50		4,489.00		(9,363)		(18,932)		(18,932)	(9,569)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	66		4,262.00		(20,370)		(38,332)		(38,332)	(17,962)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	20		4,458.00		(3,958)		(7,931)		(7,931)	(3,973)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	462		4,259.00		(142,629)		(273,828)		(273,828)	(131,199)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	857		4,239.00		(275,079)		(523,987)		(523,987)	(248,908)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	458		4,383.00		(109,246)		(220,745)		(220,745)	(111,498)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	520		4,228.00		(170,281)		(323,100)		(323,100)	(152,818)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	258		4,466.00		(50,391)		(105,768)		(105,768)	(55,376)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	832		4,227.00		(266,602)		(527,167)		(527,167)	(260,565)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	342		4,341.00		(87,321)		(182,283)		(182,283)	(94,962)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	483		4,423.00		(101,839)		(222,398)		(222,398)	(120,559)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	976		4,237.00		(306,675)		(609,187)		(609,187)	(302,513)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	1,368		4,248.00		(421,592)		(841,412)		(841,412)	(419,819)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	281		4,279.00		(81,445)		(164,900)		(164,900)	(83,454)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	274		4,382.00		(63,632)		(135,773)		(135,773)	(72,140)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	540		4,489.00		(116,766)		(224,173)		(224,173)	(107,407)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	224		4,531.00		(43,534)		(85,324)		(85,324)	(41,790)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	248		4,426.00		(62,369)		(116,311)		(116,311)	(53,941)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	211		4,363.00		(60,654)		(110,107)		(110,107)	(49,452)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	911		4,332.00		(279,392)		(500,791)		(500,791)	(221,399)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	872		4,321.00		(272,802)		(487,001)		(487,001)	(214,198)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	424		4,468.00		(96,539)		(183,515)		(183,515)	(86,976)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	521		4,311.00		(166,261)		(295,598)		(295,598)	(129,337)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	312		4,482.00		(96,773)		(135,715)		(135,715)	(38,942)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	188		4,635.00		(41,410)		(59,175)		(59,175)	(17,765)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	176		4,580.00		(44,083)		(62,732)		(62,732)	(18,648)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	617		4,471.00		(195,730)		(273,961)		(273,961)	(78,231)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	268		4,722.00		(47,312)		(67,657)		(67,657)	(20,345)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	224		4,668.00		(45,617)		(65,337)		(65,337)	(19,721)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	395		4,526.00		(111,608)		(157,839)		(157,839)	(46,232)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	2,016		4,493.00		(611,900)		(860,007)		(860,007)	(248,108)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	235		4,646.00		(50,377)		(72,126)		(72,126)	(21,749)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	293		4,532.00		(82,599)		(118,561)		(118,561)	(35,962)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	285		4,663.00		(59,218)		(86,968)		(86,968)	(27,750)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	300		4,619.00		(69,484)		(101,338)		(101,338)	(31,854)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	659		4,477.00		(208,314)		(296,033)		(296,033)	(87,719)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	952		4,499.00		(287,984)		(410,884)		(410,884)	(122,900)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	333		4,718.00		(59,855)		(88,495)		(88,495)	(28,640)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	764		4,488.00		(236,199)		(336,342)		(336,342)	(100,143)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	585		4,776.00		(122,791)		(140,265)		(140,265)	(17,474)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	1,061		4,607.00		(329,273)		(382,474)		(382,474)	(53,201)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	256		4,641.00		(74,087)		(85,914)		(85,914)	(11,828)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	1,023		4,596.00		(324,864)		(377,453)		(377,453)	(52,589)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	467		4,855.00		(79,110)		(88,948)		(88,948)	(9,837)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	394		4,708.00		(97,747)		(112,746)		(112,746)	(14,999)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	1,172		4,618.00		(355,479)		(412,850)		(412,850)	(57,372)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2024	227		4,742.00		(59,106)		(62,536)		(62,536)	(3,431)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2024	351		4,810.00		(77,873)		(80,789)		(80,789)	(2,916)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2024	423		4,651.00		(133,414)		(144,008)		(144,008)	(10,594)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2024	497		4,640.00		(160,395)		(173,433)		(173,433)	(13,038)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2024	368		4,628.00		(121,543)		(131,617)		(131,617)	(10,075)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2024	277		4,900.00		(48,575)		(48,937)		(48,937)	(363)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	420		4,692.00		(115,239)		(141,726)		(141,726)	(26,487)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	255		4,770.00		(58,784)		(71,893)		(71,893)	(13,109)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	388		4,602.00		(127,211)		(156,220)		(156,220)	(29,009)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	443		4,883.00		(77,146)		(93,725)		(93,725)	(16,579)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	789		4,591.00		(264,075)		(324,049)		(324,049)	(59,974)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	885		4,613.00		(284,158)		(349,195)		(349,195)	(65,036)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	334		4,624.00		(104,797)		(128,859)		(128,859)	(24,062)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	291		4,838.00		(56,911)		(69,290)		(69,290)	(12,380)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	380		4,636.00		(116,769)		(143,644)		(143,644)	(26,875)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	273		4,748.00		(66,154)		(81,050)		(81,050)	(14,896)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	387		4,637.00		(103,262)		(145,824)		(145,824)	(42,561)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	395		4,527.00		(131,347)		(181,291)		(181,291)	(49,944)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	363		4,791.00		(68,043)		(97,374)		(97,374)	(29,331)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	279		4,703.00		(64,575)		(91,859)		(91,859)	(27,284)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	550		4,505.00		(190,448)		(261,401)		(261,401)	(70,953)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	328		4,549.00		(104,329)		(144,736)		(144,736)	(40,407)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	309		4,719.00		(79,475)		(102,584)		(102,584)	(23,110)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	114		4,775.00		(25,825)		(33,393)		(33,393)	(7,568)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	602		4,663.00		(174,542)		(224,580)		(224,580)	(50,038)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	762		4,629.00		(236,339)		(302,960)		(302,960)	(66,621)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	132		4,809.00		(27,609)		(35,769)		(35,769)	(8,160)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	284		4,618.00		(90,023)		(115,214)		(115,214)	(25,191)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	183		4,989.00		(23,236)		(30,860)		(30,860)	(7,624)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	410		4,888.00		(69,803)		(91,196)		(91,196)	(21,393)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	398		4,606.00		(128,995)		(164,835)		(164,835)	(35,839)						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 Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	431		4,371.00		(147,486)		(260,200)		(260,200)	(112,714)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	96		4,542.00		(23,640)		(45,473)		(45,473)	(21,833)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	157		4,478.00		(43,909)		(81,503)		(81,503)	(37,594)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	228		4,381.00		(76,445)		(135,499)		(135,499)	(59,054)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	309		4,424.00		(95,844)		(173,237)		(173,237)	(77,394)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	563		4,392.00		(185,597)		(330,540)		(330,540)	(144,943)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	100		4,659.00		(18,693)		(38,683)		(38,683)	(19,990)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	95		4,531.00		(23,776)		(45,450)		(45,450)	(21,673)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	118		4,638.00		(23,157)		(47,285)		(47,285)	(24,128)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	92		4,745.00		(13,690)		(29,846)		(29,846)	(16,157)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	531		4,414.00		(186,368)		(308,399)		(308,399)	(122,031)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	614		4,458.00		(199,573)		(335,997)		(335,997)	(136,424)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	252		4,447.00		(83,568)		(140,059)		(140,059)	(56,491)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	220		4,468.00		(70,260)		(118,817)		(118,817)	(48,557)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	555		4,598.00		(136,723)		(245,990)		(245,990)	(109,268)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	79		4,782.00		(12,413)		(24,460)		(24,460)	(12,047)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	567		4,523.00		(163,049)		(282,442)		(282,442)	(119,393)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	810		4,436.00		(273,776)		(456,875)		(456,875)	(183,099)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	242		4,425.00		(83,409)		(138,603)		(138,603)	(55,194)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	109		4,761.00		(18,219)		(35,501)		(35,501)	(17,282)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	262		4,717.00		(48,934)		(93,375)		(93,375)	(44,442)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	226		4,577.00		(58,277)		(103,682)		(103,682)	(45,405)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	166		4,696.00		(32,778)		(61,919)		(61,919)	(29,140)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	487		4,488.00		(95,578)		(259,265)		(259,265)	(163,687)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	112		4,570.00		(17,952)		(53,006)		(53,006)	(35,054)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	525		4,220.00		(176,731)		(390,835)		(390,835)	(214,104)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	120		4,519.00		(21,925)		(61,304)		(61,304)	(39,379)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	242		4,375.00		(60,880)		(149,811)		(149,811)	(88,931)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	201		4,251.00		(64,192)		(144,741)		(144,741)	(80,549)						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 Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	304		4,303.00		(88,065)		(205,518)		(205,518)	(117,453)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	500		4,241.00		(162,376)		(363,728)		(363,728)	(201,352)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	114		4,231.00		(37,659)		(83,817)		(83,817)	(46,159)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	481		4,200.00		(167,735)		(366,318)		(366,318)	(198,583)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	316		4,900.00		(48,132)		(81,899)		(81,899)	(33,767)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	270		4,720.00		(65,475)		(101,896)		(101,896)	(36,421)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	232		4,631.00		(68,258)		(102,660)		(102,660)	(34,402)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	623		4,619.00		(187,533)		(280,810)		(280,810)	(93,276)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	155		4,608.00		(47,769)		(71,097)		(71,097)	(23,328)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	562		4,597.00		(176,870)		(262,055)		(262,055)	(85,184)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	221		4,990.00		(25,749)		(46,457)		(46,457)	(20,709)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	780		4,653.00		(219,263)		(332,642)		(332,642)	(113,379)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	379		4,642.00		(108,997)		(164,658)		(164,658)	(55,661)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	243		4,788.00		(50,121)		(80,023)		(80,023)	(29,903)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	197		4,687.00		(56,719)		(81,042)		(81,042)	(24,322)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	237		4,994.00		(30,546)		(51,173)		(51,173)	(20,627)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	147		4,778.00		(34,495)		(50,742)		(50,742)	(16,248)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	72		4,960.00		(10,352)		(16,886)		(16,886)	(6,534)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	527		4,653.00		(162,358)		(229,366)		(229,366)	(67,008)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	199		4,698.00		(55,927)		(80,190)		(80,190)	(24,263)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	340		4,710.00		(93,071)		(133,938)		(133,938)	(40,867)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	451		4,676.00		(132,816)		(189,141)		(189,141)	(56,326)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	67		5,096.00		(6,129)		(11,125)		(11,125)	(4,995)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	163		4,846.00		(32,249)		(48,978)		(48,978)	(16,730)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	91		4,835.00		(18,621)		(28,115)		(28,115)	(9,494)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	86		5,003.00		(16,948)		(19,075)		(19,075)	(2,127)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	245		4,885.00		(64,567)		(70,379)		(70,379)	(5,811)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/14/2023	12/13/2024	278		5,026.00		(51,475)		(58,325)		(58,325)	(6,850)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/14/2023	12/13/2024	864		4,849.00		(246,084)		(266,822)		(266,822)	(20,737)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/14/2023	12/13/2024	748		4,826.00		(223,830)		(242,155)		(242,155)	(18,324)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/14/2023	12/13/2024	177		4,944.00		(40,404)		(44,720)		(44,720)	(4,316)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/14/2023	12/13/2024	566		4,838.00		(165,319)		(179,052)		(179,052)	(13,733)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/14/2023	12/13/2024	161		5,262.00		(14,074)		(17,691)		(17,691)	(3,617)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/14/2023	12/13/2024	2		4,979.00		(444)		(496)		(496)	(52)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/14/2023	12/13/2024	479		5,180.00		(55,967)		(67,064)		(67,064)	(11,098)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/14/2023	12/13/2024	877		4,873.00		(237,356)		(258,089)		(258,089)	(20,732)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/14/2023	12/13/2024	173		4,861.00		(48,092)		(52,215)		(52,215)	(4,123)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/27/2023	12/27/2024	230		5,248.00		(28,252)		(68,772)		(68,772)	(40,520)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/27/2023	12/27/2024	234		4,901.00		(70,680)		(111,533)		(111,533)	(40,853)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/27/2023	12/27/2024	155		4,949.00		(42,371)		(69,854)		(69,854)	(27,483)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/27/2023	12/27/2024	295		5,092.00		(56,843)		(110,599)		(110,599)	(53,756)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/27/2023	12/27/2024	404		4,889.00		(124,814)		(195,103)		(195,103)	(70,289)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/27/2023	12/27/2024	174		5,009.00		(41,422)		(72,890)		(72,890)	(31,468)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/27/2023	12/27/2024	58		5,057.00		(12,231)		(22,766)		(22,766)	(10,535)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/27/2023	12/27/2024	316		4,913.00		(93,196)		(148,512)		(148,512)	(55,315)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/27/2023	12/27/2024	145		4,925.00		(41,513)		(66,858)		(66,858)	(25,344)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/27/2023	12/27/2024	241		4,937.00		(67,446)		(109,872)		(109,872)	(42,425)						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(23,995,940)	0	(41,118,485)	XXX	(41,118,485)	(17,122,547)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(23,995,940)	0	(41,118,485)	XXX	(41,118,485)	(17,122,547)	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	(23,995,940)	0	(41,118,485)	XXX	(41,118,485)	(17,122,547)	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	(23,995,940)	0	(41,118,485)	XXX	(41,118,485)	(17,122,547)	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

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)
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										33,636,053	24,832,399	0	41,811,658	XXX	41,811,658	228,443	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										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										33,636,053	24,832,399	0	41,811,658	XXX	41,811,658	228,443	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2021	09/14/2023	09/14/2023	Expiration	136		293.67	1,396						1,395			(1,396)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2021	09/27/2023	09/27/2023	Expiration	2,749		290.66	27,885						27,830			(27,885)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/14/2021	10/13/2023	10/13/2023	Expiration	1,800		288.87	18,096						18,042			(18,096)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2021	10/27/2023	10/27/2023	Expiration	1,215		289.78	12,214						12,178			(12,214)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/12/2021	11/14/2023	11/14/2023	Expiration	1,210		293.97	12,284						12,260			(12,284)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/26/2021	11/27/2023	11/27/2023	Expiration	1,109		293.97	11,312						11,290			(11,312)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2023	12/14/2023	Expiration	2,589		294.35	26,365						26,288			(26,365)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/27/2021	12/27/2023	12/27/2023	Expiration	151		292.23	1,518						1,512			(1,518)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/14/2022	01/13/2023	01/13/2023	Expiration	1,188		286.16	8,296						8,296			(8,296)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/27/2022	01/27/2023	01/27/2023	Expiration	84		284.68	583						583			(583)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2022	02/14/2023	02/14/2023	Expiration	216		278.17	1,452						1,452			(1,452)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/25/2022	02/27/2023	02/27/2023	Expiration	970		277.26	6,510						6,510			(6,510)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2022	03/14/2023	03/14/2023	Expiration	1,380		277.62	9,269						9,269			(9,269)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/14/2022	04/14/2023	04/14/2023	Expiration	1,708		270.51	11,088						10,986			(11,088)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/27/2022	04/27/2023	04/27/2023	Expiration	2,002		270.78	13,008						12,848			(13,008)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/13/2022	05/12/2023	05/12/2023	Expiration	2,354		269.75	15,240						14,887			(15,240)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/27/2022	05/26/2023	05/26/2023	Expiration	2,198		270.65	14,280						13,928			(14,280)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2022	06/14/2023	06/14/2023	Closing Sale	10,473		259.23	64,346		128,298		128,298		46,541			63,953			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2022	06/27/2023	06/27/2023	Closing Sale	2,136		260.72	13,257		19,868		19,868		10,137			6,612			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2022	07/14/2023	07/14/2023	Closing Sale	3,415		262.40	21,235		30,698		30,698		16,864			9,462			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/27/2022	07/27/2023	07/27/2023	Closing Sale	1,008		265.80	6,352		6,060		6,060		5,525			(292)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/12/2022	08/14/2023	08/14/2023	Closing Sale	3,226		266.27	20,358		7,743		7,743		17,584			(12,616)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/14/2022	09/14/2023	09/14/2023	Closing Sale	4,183		258.66	25,427		44,174		44,174		14,133			18,747			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/14/2022	10/13/2023	10/13/2023	Closing Sale	3,194		252.34	18,860		39,735		39,735		1,357			20,874			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2022	10/27/2023	10/27/2023	Closing Sale	6,857		255.65	41,020		40,525		40,525		12,632			(495)			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2023	11/14/2023	Closing Sale	2,843		256.81	17,082		28,596		28,596		5,513			11,514			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/25/2022	11/27/2023	11/27/2023	Closing Sale	2,900		257.26	17,456		31,753		31,753		6,524			14,296			0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/14/2022	12/14/2023	12/14/2023	Closing Sale	2,446		257.97	14,765		32,728		32,728		5,862			17,962			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2023	03/14/2028	03/14/2023	Closing Sale	100		259.45		2,228	2,228		2,228								0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2023	06/13/2025	06/14/2023	Closing Sale	214		271.48		1,868	1,868		1,868								0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2023	06/14/2028	06/14/2023	Closing Sale	162		271.48		3,749	3,749		3,749								0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2023	06/27/2025	06/27/2023	Closing Sale	15		270.02		129	129		129								0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2023	09/27/2024	09/27/2023	Closing Sale	11		263.67		70	70		70								0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2023	10/11/2024	10/13/2023	Closing Sale	4		264.78		23	23		23								0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/25/2024	10/27/2023	Closing Sale	11		261.56		70	70		70								0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	01/14/2020	01/13/2023	01/13/2023	Expiration	63,975		201.22	597,307						597,307			(597,307)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	01/27/2020	01/27/2023	01/27/2023	Expiration	39,021		200.20	363,258						359,746			(363,258)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	02/14/2020	02/14/2023	02/14/2023	Expiration	65,626		202.13	618,149						611,586			(618,149)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	02/27/2020	02/27/2023	02/27/2023	Closing Sale	52,184		194.79	476,739		59,490		59,490		384,894			(417,248)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	03/13/2020	03/14/2023	03/14/2023	Closing Sale	58,958		190.05	538,961		303,045		303,045		260,088			(235,916)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	03/27/2020	03/27/2023	03/27/2023	Closing Sale	39,295		193.61	365,945		66,409		66,409		259,454			(299,535)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	04/14/2020	04/14/2023	04/14/2023	Closing Sale	43,665		192.49	404,281		233,606		233,606		245,778			(170,675)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	04/24/2020	04/27/2023	04/27/2023	Closing Sale	46,372		192.51	430,281		248,552		248,552		255,460			(181,730)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	05/14/2020	05/12/2023	05/12/2023	Closing Sale	38,129		192.69	354,860		245,929		245,929		208,828			(108,931)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	05/27/2020	05/25/2023	05/25/2023	Closing Sale	27,141		192.66	252,561		154,976		154,976		144,811			(97,585)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	06/12/2020	06/14/2023	06/14/2023	Closing Sale	41,801		192.58	388,815		402,542		402,542		213,252			13,727			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	06/25/2020	06/27/2023	06/27/2023	Closing Sale	25,836		192.87	240,679		202,813		202,813		133,201			(37,866)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	07/14/2020	07/14/2023	07/14/2023	Closing Sale	43,212		193.79	404,464		285,629		285,629		235,506			(118,835)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	07/24/2020	07/27/2023	07/27/2023	Closing Sale	19,406		194.32	182,139		155,249		155,249		108,978			(26,890)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	08/13/2020	08/14/2023	08/14/2023	Closing Sale	29,258		194.51	274,875		169,405		169,405		162,817			(105,471)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	08/27/2020	08/25/2023	08/25/2023	Closing Sale	14,111		194.60	132,632		64,628		64,628		77,881			(68,003)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	08/27/2020	08/25/2023	08/25/2023	Closing Sale	5,904		194.60	52,624		27,042		27,042		29,715			(25,582)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	09/11/2020	09/14/2023	09/14/2023	Closing Sale	22,473		194.63	211,264		177,989		177,989		120,921			(33,275)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	09/14/2020	09/14/2023	09/14/2023	Closing Sale	13,872		194.63	123,660		109,870		109,870		67,893			(13,790)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	09/24/2020	09/27/2023	09/27/2023	Closing Sale	6,841		193.38	60,593		47,890		47,890		28,507			(12,703)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	09/25/2020	08/14/2023	08/14/2023	Closing Sale	13,316		194.51	116,930		77,097		77,097		65,932			(39,833)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	09/25/2020	09/27/2023	09/27/2023	Closing Sale	19,945		193.38	186,293		139,616		139,616		92,750			(46,677)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	10/13/2020	10/13/2023	10/13/2023	Closing Sale	13,507		195.01	120,374		50,381		50,381		64,995			(69,993)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	10/14/2020	10/13/2023	10/13/2023	Closing Sale	26,645		195.01	250,447		99,385		99,385		141,204			(151,062)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	10/26/2020	10/27/2023	10/27/2023	Closing Sale	8,629		193.65	76,365		31,582		31,582		34,773			(44,783)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	10/26/2020	10/27/2023	10/27/2023	Closing Sale	18,663		193.65	174,195		68,305		68,305		84,241			(105,890)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	11/12/2020	11/14/2023	11/14/2023	Closing Sale	10,475		194.75	93,228		29,749		29,749		46,719			(63,479)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	11/13/2020	11/14/2023	11/14/2023	Closing Sale	32,334		194.75	303,515		91,828		91,828		159,953			(211,687)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	11/24/2020	11/27/2023	11/27/2023	Closing Sale	5,852		196.34	52,509		7,783		7,783		29,920			(44,726)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	11/25/2020	11/27/2023	11/27/2023	Closing Sale	20,388		196.34	192,945		27,116		27,116		114,247			(165,829)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	12/14/2020	12/14/2023	12/14/2023	Expiration	8,443		196.85	75,953						44,123			(75,953)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	12/14/2020	12/14/2023	12/14/2023	Expiration	43,073		196.85	408,688						246,301			(408,688)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	12/22/2020	12/27/2023	12/27/2023	Closing Sale	15,336		196.21	145,034		33,738		33,738		82,158			(111,295)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	12/23/2020	12/27/2023	12/27/2023	Closing Sale	6,223		196.21	55,800		13,690		13,690		30,286			(42,109)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	01/14/2021	01/13/2023	01/13/2023	Expiration	14,908		198.82	116,782						116,334			(116,782)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	01/26/2021	01/27/2023	01/27/2023	Expiration	6,960		198.28	54,372						52,632			(54,372)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	02/11/2021	02/14/2023	02/14/2023	Expiration	20,508		200.65	162,131						158,234			(162,131)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	02/25/2021	02/27/2023	02/27/2023	Expiration	12,758		198.31	99,682						91,262			(99,682)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	03/12/2021	03/14/2023	03/14/2023	Expiration	15,441		201.86	122,810						118,177			(122,810)			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	03/25/2021	03/27/2023	03/27/2023	Expiration	13,734		201.10	108,823						102,230			(108,823)			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	04/14/2021	04/14/2023	04/14/2023	Expiration	17,344		201.74	137,861						128,148			(137,861)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	04/27/2021	04/27/2023	04/27/2023	Expiration	15,560		201.28	123,401						112,042			(123,401)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	05/14/2021	05/12/2023	05/12/2023	Expiration	15,096		201.77	119,708						108,235			(119,708)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	05/27/2021	05/25/2023	05/25/2023	Expiration	10,872		202.44	86,499						78,345			(86,499)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	06/14/2021	06/14/2023	06/14/2023	Expiration	14,429		203.97	115,954						106,431			(115,954)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	06/25/2021	06/27/2023	06/27/2023	Expiration	8,428		203.72	67,650						61,160			(67,650)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	07/14/2021	07/14/2023	07/14/2023	Expiration	14,028		203.88	112,398						100,334			(112,398)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	07/27/2021	07/27/2023	07/27/2023	Expiration	9,082		203.70	72,890						64,080			(72,890)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	08/12/2021	08/14/2023	08/14/2023	Expiration	10,215		203.62	81,952						70,818			(81,952)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	08/26/2021	08/25/2023	08/25/2023	Expiration	7,014		203.60	56,120						48,055			(56,120)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	09/14/2021	09/14/2023	09/14/2023	Expiration	8,984		202.69	71,565						58,538			(71,565)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	09/27/2021	09/27/2023	09/27/2023	Expiration	9,513		202.14	75,574						59,972			(75,574)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	10/13/2021	10/13/2023	10/13/2023	Expiration	11,145		201.53	88,560						67,273			(88,560)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	10/27/2021	10/27/2023	10/27/2023	Expiration	8,095		202.73	64,163						50,241			(64,163)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	11/12/2021	11/14/2023	11/14/2023	Expiration	11,816		203.45	93,996						74,382			(93,996)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	11/22/2021	11/27/2023	11/27/2023	Expiration	9,676		202.87	76,753						58,756			(76,753)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	12/13/2021	12/14/2023	12/14/2023	Expiration	12,792		200.43	99,996						66,991			(99,996)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	12/27/2021	12/27/2023	12/27/2023	Expiration	7,277		202.28	57,408						41,690			(57,408)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	01/14/2022	01/13/2023	01/13/2023	Expiration	23,840		200.63	132,967						132,967			(132,967)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	01/26/2022	01/27/2023	01/27/2023	Expiration	13,369		196.80	73,142						66,190			(73,142)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	02/14/2022	02/14/2023	02/14/2023	Expiration	31,019		199.94	171,795						163,730			(171,795)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	02/25/2022	02/27/2023	02/27/2023	Expiration	20,900		199.62	115,564						106,578			(115,564)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	03/11/2022	03/14/2023	03/14/2023	Expiration	24,988		202.66	140,273						132,027			(140,273)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	03/24/2022	03/27/2023	03/27/2023	Expiration	20,535		204.38	115,837						112,346			(115,837)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	04/13/2022	04/14/2023	04/14/2023	Expiration	35,307		202.68	196,790						181,255			(196,790)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	04/27/2022	04/27/2023	04/27/2023	Expiration	20,822		201.23	114,806						99,398			(114,806)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	05/12/2022	05/12/2023	05/12/2023	Expiration	27,446		201.34	150,860						127,805			(150,860)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	05/26/2022	05/25/2023	05/25/2023	Expiration	21,745		201.93	119,874						101,826			(119,874)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	06/14/2022	06/14/2023	06/14/2023	Expiration	37,434		202.25	205,174						170,735			(205,174)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	06/24/2022	06/27/2023	06/27/2023	Expiration	19,635		201.37	107,549						84,575			(107,549)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	07/14/2022	07/14/2023	07/14/2023	Closing Sale ...	27,229		199.16	146,421		33,764		33,764		95,502			(112,657)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	07/27/2022	07/27/2023	07/27/2023	Closing Sale ...	24,512		199.98	132,844		57,359		57,359		89,947			(75,485)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	08/12/2022	08/14/2023	08/14/2023	Closing Sale ...	38,535		198.86	207,667		55,490		55,490		122,891			(152,177)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	08/26/2022	08/25/2023	08/25/2023	Closing Sale ...	24,977		198.38	133,290		19,982		19,982		72,595			(113,308)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	09/14/2022	09/14/2023	09/14/2023	Closing Sale ...	27,158		197.29	143,594		142,851		142,851		63,478			(743)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	09/27/2022	09/27/2023	09/27/2023	Closing Sale ...	24,016		195.08	125,090		127,284		127,284		31,188			2,194			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	10/14/2022	10/13/2023	10/13/2023	Closing Sale ...	22,070		195.51	114,779		71,288		71,288		28,925			(43,491)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	10/27/2022	10/27/2023	10/27/2023	Closing Sale ...	19,555		195.86	102,261		28,354		28,354		26,975			(73,907)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	11/14/2022	11/14/2023	11/14/2023	Closing Sale ...	27,841		195.97	146,221		45,102		45,102		37,084			(101,118)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	11/22/2022	11/27/2023	11/27/2023	Closing Sale ...	24,112		196.17	126,764		36,168		36,168		32,005			(90,596)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	12/13/2022	12/14/2023	12/14/2023	Closing Sale ...	37,555		195.82	195,616		27,415		27,415		39,013			(168,201)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	12/27/2022	12/27/2023	12/27/2023	Closing Sale ...	19,952		193.97	103,329		88,585		88,585		2,574			(14,744)			0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	01/12/2023	01/12/2024	01/13/2023	Closing Sale ...	133		196.00		692	692		692								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	01/26/2023	01/27/2026	01/27/2023	Closing Sale ...	2,210		196.36	18,749	18,749	18,749		18,749								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	01/26/2023	01/27/2025	01/27/2023	Closing Sale ...	963		196.36	6,880	6,880	6,880		6,880								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	02/24/2023	02/27/2026	02/27/2023	Closing Sale ...	92		195.93	761	761	761		761								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	03/13/2023	03/13/2026	03/14/2023	Closing Sale ...	266		195.19	2,252	2,252	2,252		2,252								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	03/24/2023	03/27/2026	03/27/2023	Closing Sale ...	118		195.30	1,010	1,010	1,010		1,010								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	04/13/2023	04/14/2026	04/14/2023	Closing Sale ...	384		197.84	3,306	3,306	3,306		3,306								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	04/26/2023	04/27/2026	04/27/2023	Closing Sale ...	66		197.87	566	566	566		566								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	05/11/2023	05/14/2026	05/12/2023	Closing Sale ...	25		199.14	219	219	219		219								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ... W22LRWP2IHZNBB6K528	05/24/2023	05/27/2026	05/25/2023	Closing Sale ...	81		198.37	691	691	691		691								0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	06/13/2023	06/12/2026	06/14/2023	Closing Sale ..	94		202.21		813	813		813								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	07/13/2023	07/14/2025	07/14/2023	Closing Sale ..	45		200.40		325	325		325								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	07/13/2023	07/12/2024	07/14/2023	Closing Sale ..	75		200.40		398	398		398								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	08/24/2023	08/27/2024	08/25/2023	Closing Sale ..	552		199.18		2,926	2,926		2,926								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	09/13/2023	09/14/2026	09/14/2023	Closing Sale ..	25		202.55		211	211		211								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	10/26/2023	10/27/2025	10/27/2023	Closing Sale ..	15		197.31		107	107		107								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	10/26/2023	10/25/2024	10/27/2023	Closing Sale ..	61		197.31		318	318		318								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	10/26/2023	10/27/2026	10/27/2023	Closing Sale ..	86		197.31		714	714		714								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	11/22/2023	11/25/2026	11/27/2023	Closing Sale ..	137		197.67		1,147	1,148		1,148								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	12/13/2023	12/14/2026	12/14/2023	Closing Sale ..	107		196.55		899	899		899								0001
Goldman Sachs Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	12/26/2023	12/27/2024	12/27/2023	Closing Sale ..	5		198.41		27	27		27								0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	09/14/2021	09/14/2023	09/14/2023	Expiration	658		145.84	4,061							3,054		(4,061)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	01/14/2022	01/13/2023	01/13/2023	Expiration	41		148.00	170							170		(170)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	02/25/2022	02/27/2023	02/27/2023	Expiration	138		144.61	566							519		(566)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	03/14/2022	03/14/2023	03/14/2023	Expiration	56		143.88	210							176		(210)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	04/27/2022	04/27/2023	04/27/2023	Expiration	2,287		144.28	8,580							6,522		(8,580)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	05/26/2022	05/25/2023	05/25/2023	Expiration	110		144.96	416							312		(416)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	06/14/2022	06/14/2023	06/14/2023	Expiration	128		140.41	464							122		(464)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	06/27/2022	06/27/2023	06/27/2023	Expiration	1,613		142.00	5,908							2,570		(5,908)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	07/14/2022	07/14/2023	07/14/2023	Expiration	834		141.41	3,033							980		(3,033)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	07/27/2022	07/27/2023	07/27/2023	Expiration	307		143.23	1,135							567		(1,135)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	08/12/2022	08/14/2023	08/14/2023	Expiration	1,259		144.53	4,677							2,726		(4,677)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	08/26/2022	08/25/2023	08/25/2023	Expiration	280		143.01	1,028							441		(1,028)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	09/14/2022	09/14/2023	09/14/2023	Expiration	205		141.66	740							181		(740)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	10/14/2022	10/13/2023	10/13/2023	Expiration	65		137.80	229							(88)		(229)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	11/14/2022	11/14/2023	11/14/2023	Expiration	1,084		140.24	3,861							(160)		(3,861)			0001
Goldman Sachs Mariner Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	11/23/2022	11/27/2023	11/27/2023	Expiration	676		140.51	2,404							(64)		(2,404)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	09/28/2021	09/27/2023	09/27/2023	Expiration	272		195.18	3,487							3,452		(3,487)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	10/14/2021	10/13/2023	10/13/2023	Expiration	768		195.30	9,870							9,747		(9,870)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	10/27/2021	10/27/2023	10/27/2023	Expiration	139		201.02	1,834							1,821		(1,834)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	11/12/2021	11/14/2023	11/14/2023	Expiration	360		205.50	4,840							4,818		(4,840)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	11/24/2021	11/27/2023	11/27/2023	Expiration	333		206.91	4,506							4,486		(4,506)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	12/14/2021	12/14/2023	12/14/2023	Expiration	991		203.88	13,191							13,082		(13,191)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	12/27/2021	12/27/2023	12/27/2023	Expiration	758		210.96	10,432							10,394		(10,432)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	01/14/2022	01/13/2023	01/13/2023	Expiration	301		202.38	3,221							3,221		(3,221)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	01/27/2022	01/27/2023	01/27/2023	Expiration	38		186.07	369							369		(369)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	02/14/2022	02/14/2023	02/14/2023	Expiration	114		184.65	1,103							1,103		(1,103)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	02/25/2022	02/27/2023	02/27/2023	Expiration	102		186.60	998							998		(998)			0001
Goldman Sachs Pathfinder Index Call ...	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ..... \\22LR0\\P2\HZNBB6K528	03/14/2022	03/14/2023	03/14/2023	Expiration	1,432		182.95	13,729							13,686		(13,729)			0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	03/25/2022	03/27/2023	03/27/2023	Expiration	453		187.61	4,437						4,428			(4,437)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	04/13/2022	04/14/2023	04/14/2023	Expiration	1,916		191.02	19,105						19,067			(19,105)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	04/27/2022	04/27/2023	04/27/2023	Expiration	585		181.25	5,512						5,401			(5,512)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	05/13/2022	05/12/2023	05/12/2023	Expiration	727		180.22	6,799						6,574			(6,799)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	05/26/2022	05/25/2023	05/25/2023	Expiration	2,039		184.42	19,514						19,086			(19,514)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	06/14/2022	06/14/2023	06/14/2023	Expiration	2,747		164.91	23,284						14,988			(23,284)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	06/27/2022	06/27/2023	06/27/2023	Expiration	1,560		171.17	13,751						11,099			(13,751)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	07/14/2022	07/14/2023	07/14/2023	Expiration	691		169.39	6,014						4,439			(6,014)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	07/27/2022	07/27/2023	07/27/2023	Expiration	1,086		175.90	9,837						8,457			(9,837)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	08/12/2022	08/14/2023	08/14/2023	Expiration	2,061		177.57	18,812						16,318			(18,812)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	08/26/2022	08/25/2023	08/25/2023	Expiration	17		171.69	154						114			(154)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	09/14/2022	09/14/2023	09/14/2023	Expiration	1,975		165.57	16,677						8,698			(16,677)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	09/27/2022	09/27/2023	09/27/2023	Expiration	970		152.58	7,533						(2,108)			(7,533)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	10/14/2022	10/13/2023	10/13/2023	Expiration	1,308		151.36	10,039						(4,181)			(10,039)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	10/27/2022	10/27/2023	10/27/2023	Expiration	521		157.30	4,157						76			(4,157)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	11/14/2022	11/14/2023	11/14/2023	Expiration	3,971		157.91	31,789						1,096			(31,789)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	11/23/2022	11/27/2023	11/27/2023	Expiration	1,337		158.60	10,727						635			(10,727)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	12/14/2022	12/14/2023	12/14/2023	Expiration	999		161.09	8,163						1,496			(8,163)			0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	12/27/2022	12/27/2023	12/27/2023	Expiration	600		158.46	4,807						65			(4,807)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	01/14/2020	01/13/2023	01/13/2023	Expiration	1,785		237.00	24,069						24,069			(24,069)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	01/27/2020	01/27/2023	01/27/2023	Expiration	385		233.89	5,148						5,148			(5,148)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	02/14/2020	02/14/2023	02/14/2023	Expiration	1,290		235.75	17,389						17,376			(17,389)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	02/27/2020	02/27/2023	02/27/2023	Expiration	1,055		222.85	13,489						12,688			(13,489)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	03/13/2020	03/14/2023	03/14/2023	Closing Sale	3,285		211.87	39,950		5,552		5,552		21,883			(34,399)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	03/27/2020	03/27/2023	03/27/2023	Closing Sale	2,675		211.59	32,658		7,329		7,329		16,769			(25,329)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	04/14/2020	04/14/2023	04/14/2023	Closing Sale	1,154		212.30	14,406		5,736		5,736		7,759			(8,670)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	04/27/2020	04/27/2023	04/27/2023	Closing Sale	905		212.08	11,386		3,956		3,956		5,854			(7,429)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	05/14/2020	05/12/2023	05/12/2023	Closing Sale	2,130		212.20	26,939		3,941		3,941		13,584			(22,999)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	05/27/2020	05/26/2023	05/26/2023	Expiration	2,498		212.60	31,648						16,062			(31,648)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	06/12/2020	06/14/2023	06/14/2023	Closing Sale	2,412		212.71	30,011		1,857		1,857		14,431			(28,153)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	06/26/2020	06/27/2023	06/27/2023	Closing Sale	1,738		212.88	21,719		817		817		10,335			(20,902)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	07/14/2020	07/14/2023	07/14/2023	Closing Sale	1,711		213.34	21,462		3,097		3,097		10,393			(18,365)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	07/27/2020	07/27/2023	07/27/2023	Closing Sale	3,414		213.85	42,851		5,155		5,155		21,106			(37,696)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	08/14/2020	08/14/2023	08/14/2023	Expiration	3,466		213.79	43,423						20,512			(43,423)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	08/27/2020	08/25/2023	08/25/2023	Expiration	2,142		213.86	26,839						12,490			(26,839)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	09/14/2020	09/14/2023	09/14/2023	Expiration	1,371		214.39	17,317						8,184			(17,317)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	09/25/2020	09/27/2023	09/27/2023	Expiration	3,662		212.18	45,765						16,799			(45,765)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	10/14/2020	10/13/2023	10/13/2023	Expiration	2,873		215.12	36,524						17,534			(36,524)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	10/27/2020	10/27/2023	10/27/2023	Expiration	1,271		213.20	15,935						6,185			(15,935)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	11/13/2020	11/14/2023	11/14/2023	Expiration	440		218.16	5,731						3,263			(5,731)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	11/27/2020	11/27/2023	11/27/2023	Expiration	1,196		221.60	15,847						10,490			(15,847)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	12/14/2020	12/14/2023	12/14/2023	Expiration	1,555		222.46	20,829						14,048			(20,829)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	12/24/2020	12/27/2023	12/27/2023	Expiration	771		223.18	10,234						6,966			(10,234)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	01/14/2021	01/13/2023	01/13/2023	Expiration	2,635		224.27	28,309						28,283			(28,309)			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)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2021	01/27/2023	01/27/2023	Expiration	2,326		224.83	25,104						24,918			(25,104)			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	6,548		225.40	70,700						69,260			(70,700)			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	2,986		222.74	31,787						29,727			(31,787)			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	3,100		226.81	33,814						32,575			(33,814)			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	1,897		228.28	20,827						20,107			(20,827)			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	4,502		229.21	49,639						47,658			(49,639)			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	3,102		230.50	34,463						33,129			(34,463)			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	4,726		234.89	53,502						52,321			(53,502)			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	3,424		233.96	38,849						37,616			(38,849)			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	4,130		236.06	47,678						46,273			(47,678)			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	1,969		233.06	22,353						21,132			(22,353)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2021	07/14/2023	07/14/2023	Expiration	1,349		232.79	15,292						14,280			(15,292)			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	2,132		233.62	24,203						22,604			(24,203)			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	3,421		234.73	39,026						36,460			(39,026)			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	2,859		234.32	32,562						30,132			(32,562)			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	1,485		233.04	16,885						15,222			(16,885)			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	735		231.16	8,279						7,191			(8,279)			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	1,406		231.80	15,746						13,650			(15,746)			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	1,717		231.20	19,175						16,290			(19,175)			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	2,016		232.68	22,606						19,441			(22,606)			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	1,022		229.86	11,327						9,139			(11,327)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2021	12/14/2023	12/14/2023	Expiration	1,901		231.45	20,988						17,243			(20,988)			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	2,454		234.69	27,245						23,465			(27,245)			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	6,924		235.42	54,279						54,279			(54,279)			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	3,570		230.27	27,373						27,373			(27,373)			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	8,590		228.76	64,649						64,133			(64,649)			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	5,623		230.49	42,120						41,726			(42,120)			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	9,044		228.32	65,874						63,793			(65,874)			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	7,071		231.65	52,416						51,285			(52,416)			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	10,327		233.28	77,570						75,814			(77,570)			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	4,590		230.48	33,962						32,126			(33,962)			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	10,586		228.88	77,294						70,201			(77,294)			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/26/2023	05/26/2023	Expiration	6,425		232.36	47,627						44,350			(47,627)			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	13,241		220.37	91,917						54,312			(91,917)			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	6,785		222.24	47,653						31,164			(47,653)			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	7,470		222.63	51,719						33,120			(51,719)			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	9,653		225.31	67,860						48,939			(67,860)			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	13,801		226.15	97,063						70,152			(97,063)			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	4,456		223.06	31,112						18,590			(31,112)			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	9,881		219.30	67,394						25,595			(67,394)			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	13,337		212.41	86,690						(12,941)			(86,690)			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	12,147		211.90	77,992						(17,728)			(77,992)			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	5,865		213.29	38,281						(4,418)			(38,281)			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	11,921		214.74	77,824						(2,407)			(77,824)			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	8,898		216.24	59,259						3,917			(59,259)			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	9,905		218.48	66,868						13,481			(66,868)			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	9,846		215.73	65,207		4,431		4,431		(168)			(60,776)			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	3,051		4,662.85	1,142,045						1,142,045			(1,142,045)			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	1,649		4,326.51	648,572						647,747			(648,572)			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	5		4,326.51	1,744						1,742			(1,744)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/14/2022	02/14/2023	02/14/2023	Expiration	4		4,401.67	1,695						1,688			(1,695)			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	4,262		4,401.67	1,660,437						1,653,233			(1,660,437)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	2,323		4,384.65	884,058						874,488			(884,058)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/25/2022	02/27/2023	02/27/2023	Expiration			4,384.65	176						174			(176)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	3,440		4,173.11	1,421,046						1,358,376			(1,421,046)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	11		4,173.11	4,615						4,253			(4,615)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	2,829		4,543.06	1,113,539						1,101,093			(1,113,539)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	5,130		4,392.59	2,068,740						2,002,460			(2,068,740)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	04/27/2022	04/27/2023	04/27/2023	Expiration	17		4,183.96	7,007						5,946			(7,007)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	2,948		4,183.96	1,217,535						1,030,534			(1,217,535)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Closing Sale	4,498		4,023.89	1,851,425		439,095		439,095		1,242,220			(1,412,330)			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	3,191		4,158.24	1,301,493		150,625		150,625		870,035			(1,150,868)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/27/2022	05/26/2023	05/26/2023	Closing Sale	29		4,158.24	11,796		1,362		1,362		9,101			(10,434)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Closing Sale	9		3,735.48	3,836		5,970		5,970		751			2,134			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Closing Sale	5,488		3,735.48	2,304,312		680,683		680,683		497,384			(1,623,629)			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	3,480		3,900.11	1,395,754		425,165		425,165		565,112			(970,588)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/27/2022	06/27/2023	06/27/2023	Closing Sale	13		3,900.11	5,314		6,256		6,256		2,192			942			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Closing Sale	5,405		3,790.38	2,196,099		631,949		631,949		469,771			(1,564,150)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Closing Sale	14		3,790.38	5,632		9,810		9,810		1,249			4,179			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Closing Sale	10		4,023.61	4,033		4,979		4,979		2,104			946			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Closing Sale	2,720		4,023.61	1,118,681		461,147		461,147		577,121			(657,534)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Closing Sale	14		4,280.15	6,000		2,938		2,938		4,503			(3,062)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Closing Sale	4,747		4,280.15	2,023,474		695,042		695,042		1,516,492			(1,328,431)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Closing Sale	2,246		4,057.66	945,388		357,130		357,130		485,969			(588,258)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Closing Sale	3,327		3,946.01	1,443,970		504,791		504,791		527,176			(939,179)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Closing Sale	32		3,946.01	13,772		17,852		17,852		4,972			4,080			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Closing Sale	2,916		3,647.29	1,254,532		404,889		404,889		(113,249)			(849,644)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	09/27/2022	09/27/2023	09/27/2023	Closing Sale	21		3,647.29	9,134		13,414		13,414		(899)			4,280			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	10/14/2022	10/13/2023	10/13/2023	Closing Sale	35		3,583.07	14,967		25,774		25,774		(3,112)			10,808			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-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Closing Sale	2,678		3,807.30	1,205,106		386,825		386,825		167,909			(818,281)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/27/2022	10/27/2023	10/27/2023	Closing Sale	8		3,807.30	3,399		2,363		2,363		448			(1,036)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2022	11/14/2023	11/14/2023	Closing Sale	6		3,957.25	2,813		3,403		3,403		845			591			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Closing Sale	4,250		3,957.25	1,870,441		635,792		635,792		547,491			(1,234,649)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Closing Sale	2,753		4,026.12	1,209,342		467,507		467,507		428,507			(741,835)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/25/2022	11/27/2023	11/27/2023	Closing Sale	25		4,026.12	11,302		13,281		13,281		4,116			1,979			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/02/2022	10/13/2023	10/13/2023	Closing Sale	5,310		3,583.07	2,676,331		782,806		782,806		(97,438)			(1,893,524)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Closing Sale	5,087		3,995.32	2,200,928		791,798		791,798		622,977			(1,409,130)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2022	12/27/2023	12/27/2023	Closing Sale	7		6.79	2,896		6,466		6,466		94			3,570			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	2,919		3,829.25	1,228,191		559,055		559,055		23,469			(669,136)			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												54,336,546	51,148	13,350,341	0	13,350,341	XXX	30,343,194	0	0	(41,037,347)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												54,336,546	51,148	13,350,341	0	13,350,341	XXX	30,343,194	0	0	(41,037,347)	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 BBG011C8CXG0	08/25/2021	02/05/2028	01/31/2023	Closing Sale	6,192		23.13	27,245		27,245		27,245		(96,595)						
NOBEL CORP-CW2 NOBEL CORP-WARRANT 2 BKPBJ22	Noble Holdings	N/A		US - Chicago Board BBG011C8CXG0	08/25/2021	02/05/2028	01/31/2023	Closing Sale	6,192		19.27	40,248		40,248		40,248		(98,143)						
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMBQ583	Noble Corp	N/A		US - Chicago Board BBG011C8CXG0	01/31/2023	02/05/2028	01/31/2023	Closing Sale	6,192		23.13		27,245	141,422		141,422		114,177						
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BKPBJ11	Noble Holdings	N/A		US - Chicago Board BBG011C8CXG0	01/31/2023	02/05/2028	01/31/2023	Closing Sale	6,192		19.27		40,248	154,425		154,425		114,177						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants												67,493	67,493	363,340	0	363,340	XXX	(194,738)	0	0	228,354	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												67,493	67,493	363,340	0	363,340	XXX	(194,738)	0	0	228,354	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												54,404,039	118,641	13,713,681	0	13,713,681	XXX	30,148,456	0	0	(40,808,993)	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												54,404,039	118,641	13,713,681	0	13,713,681	XXX	30,148,456	0	0	(40,808,993)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	219		4,849.00	(57,624)						(57,624)			57,624			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	407		4,803.00	(117,819)						(117,819)			117,819			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	925		4,791.00	(273,424)						(273,424)			273,424			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	174		4,826.00	(48,060)						(48,060)			48,060			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	551		4,756.00	(174,005)						(174,005)			174,005			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	88		4,779.00	(26,576)						(26,576)			26,576			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	119		4,861.00	(30,702)						(30,702)			30,702			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	160		4,814.00	(45,109)						(45,109)			45,109			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/13/2023	Expiration	408		4,768.00	(125,922)						(125,922)			125,922			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	324		4,424.00	(107,049)						(106,984)			107,049			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	96		4,489.00	(28,220)						(28,208)			28,220			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	156		4,478.00	(46,847)						(46,826)			46,847			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	178		4,467.00	(54,510)						(54,485)			54,510			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	81		4,435.00	(26,215)						(26,200)			26,215			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	362		4,456.00	(112,837)						(112,779)			112,837			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	286		4,500.00	(82,318)						(82,283)			82,318			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	143		4,445.00	(45,435)						(45,410)			45,435			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	01/27/2023	Expiration	23		4,510.00	(6,520)						(6,517)			6,520			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	395		4,567.00	(114,492)						(114,290)			114,492			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	1,292		4,501.00	(421,555)						(420,521)			421,555			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	357		4,578.00	(101,172)						(101,001)			101,172			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	78		4,589.00	(21,735)						(21,700)			21,735			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	1,127		4,523.00	(353,648)						(352,870)			353,648			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	283		4,512.00	(90,512)						(90,302)			90,512			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	68		4,556.00	(20,197)						(20,159)			20,197			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	96		4,534.00	(29,638)						(29,576)			29,638			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	502		4,545.00	(151,454)						(151,157)			151,454			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	02/14/2023	Expiration	63		4,479.00	(21,252)						(21,193)			21,252			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	356		4,505.00	(108,629)						(108,008)			108,629			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	854		4,483.00	(270,691)						(268,966)			270,691			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	266		4,494.00	(82,811)						(72,020)			82,811			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	23		4,582.00	(6,201)						(6,176)			6,201			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	11		4,571.00	(3,014)						(2,416)			3,014			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	138		4,538.00	(39,628)						(39,436)			39,628			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	138		4,516.00	(41,276)						(41,053)			41,276			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	119		4,461.00	(39,277)						(38,996)			39,277			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	47		4,560.00	(13,000)						(12,943)			13,000			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	190		4,527.00	(52,638)						(52,369)			52,638			0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	133		4,593.00	(34,339)						(34,210)			34,339			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	02/27/2023	Expiration	56		4,549.00	(15,705)						(15,632)			15,705			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	225		4,330.00	(71,962)						(70,552)			71,962			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	991		4,288.00	(339,815)						(331,543)			339,815			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	1,255		4,267.00	(445,754)						(433,666)			445,754			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	207		4,340.00	(65,070)						(63,862)			65,070			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	214		4,319.00	(69,900)						(68,454)			69,900			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	28		4,361.00	(8,590)						(8,447)			8,590			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	83		4,277.00	(28,842)						(28,100)			28,842			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	244		4,298.00	(82,254)						(80,357)			82,254			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	38		4,371.00	(11,281)						(11,103)			11,281			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	03/14/2023	Expiration	155		4,257.00	(56,052)						(54,445)			56,052			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	63		4,736.00	(17,365)						(17,291)			17,365			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	31		4,713.00	(9,102)						(9,058)			9,102			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	706		4,668.00	(222,122)						(220,773)			222,122			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	237		4,657.00	(76,171)						(75,680)			76,171			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	51		4,770.00	(13,155)						(13,109)			13,155			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	74		4,634.00	(24,829)						(24,650)			24,829			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	569		4,645.00	(186,048)						(184,780)			186,048			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	362		4,725.00	(102,405)						(101,942)			102,405			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	349		4,679.00	(107,563)						(106,948)			107,563			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	245		4,702.00	(72,313)						(71,946)			72,313			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	110		4,759.00	(29,018)						(28,909)			29,018			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	03/27/2023	Expiration	32		4,748.00	(8,581)						(8,546)			8,581			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	1,004		4,491.00	(343,020)						(335,854)			343,020			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	127		4,612.00	(34,938)						(34,505)			34,938			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	229		4,480.00	(79,934)						(78,181)			79,934			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	252		4,579.00	(73,793)						(72,746)			73,793			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	426		4,535.00	(134,971)						(132,661)			134,971			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	119		4,601.00	(33,292)						(32,861)			33,292			0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	762		4,524.00	(246,005)						(241,577)			246,005			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	416		4,546.00	(129,169)						(127,068)			129,169			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	271		4,502.00	(91,112)						(89,303)			91,112			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	130		4,568.00	(38,635)						(38,061)			38,635			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	1,245		4,513.00	(409,478)						(401,724)			409,478			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	35		4,557.00	(10,672)						(10,507)			10,672			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/14/2023	Expiration	114		4,590.00	(32,730)						(32,287)			32,730			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	19		4,383.00	(5,727)						(5,261)			5,727			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	275		4,330.00	(89,165)						(80,494)			89,165			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	87		4,289.00	(30,046)						(26,691)			30,046			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	34		4,414.00	(9,471)						(8,779)			9,471			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	120		4,320.00	(39,400)						(35,434)			39,400			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	75		4,393.00	(21,722)						(20,018)			21,722			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	49		4,435.00	(13,289)						(12,388)			13,289			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	32		4,351.00	(10,010)						(9,103)			10,010			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	474		4,309.00	(159,197)						(142,606)			159,197			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	914		4,278.00	(322,661)						(285,363)			322,661			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	59		4,341.00	(18,721)						(16,965)			18,721			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	59		4,445.00	(15,473)						(14,461)			15,473			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	662		4,299.00	(225,869)						(201,497)			225,869			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	04/27/2023	Expiration	89		4,362.00	(27,414)						(25,016)			27,414			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	1,194		4,114.00	(425,243)						(307,980)			425,243			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	30		4,175.00	(9,728)						(7,400)			9,728			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	142		4,265.00	(39,273)						(31,826)			39,273			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	95		4,195.00	(29,875)						(23,076)			29,875			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	32		4,255.00	(9,043)						(7,281)			9,043			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	87		4,215.00	(26,245)						(20,568)			26,245			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	216		4,124.00	(75,777)						(55,366)			75,777			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	895		4,145.00	(303,924)						(225,718)			303,924			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	97		4,275.00	(26,296)						(21,438)			26,296			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 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 Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	9		4,225.00	(2,660)						(2,099)			2,660			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	155		4,245.00	(44,482)						(35,587)			44,482			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	195		4,165.00	(64,216)						(48,463)			64,216			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	05/13/2022	05/12/2023	05/12/2023	Expiration	1,351		4,135.00	(466,409)						(343,609)			466,409			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	547		4,273.00	(185,039)						(135,230)			185,039			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	138		4,408.00	(37,203)						(29,850)			37,203			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	158		4,304.00	(50,709)						(37,952)			50,709			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	803		4,293.00	(262,779)						(195,217)			262,779			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	33		4,418.00	(8,700)						(7,023)			8,700			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	190		4,252.00	(66,528)						(47,820)			66,528			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	22		4,356.00	(6,594)						(5,120)			6,594			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	40		4,335.00	(12,111)						(9,270)			12,111			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	24		4,397.00	(6,458)						(5,149)			6,458			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	196		4,387.00	(54,701)						(43,349)			54,701			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	505		4,262.00	(173,670)						(125,915)			173,670			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	474		4,283.00	(157,840)						(116,314)			157,840			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	34		4,314.00	(10,868)						(8,197)			10,868			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	19		4,366.00	(5,638)						(4,407)			5,638			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	05/26/2023	Expiration	6		4,449.00	(1,500)						(1,233)			1,500			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	475		3,848.00	(168,803)						(46,232)			168,803			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	14		3,876.00	(4,925)						(1,433)			4,925			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	543		3,960.00	(161,994)						(55,632)			161,994			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	9		3,913.00	(2,924)						(918)			2,924			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	551		3,820.00	(203,849)						(52,332)			203,849			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	553		3,866.00	(191,105)						(54,569)			191,105			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	39		3,969.00	(11,554)						(4,040)			11,554			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	156		3,941.00	(47,923)						(15,861)			47,923			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	71		3,997.00	(19,849)						(7,290)			19,849			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	806		3,829.00	(294,272)						(77,098)			294,272			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	811		3,857.00	(284,214)						(79,498)			284,214			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-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	06/14/2023	Expiration	1,458		3,838.00	(525,187)						(140,725)			525,187			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	55		4,115.00	(15,486)						(8,130)			15,486			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	60		4,046.00	(18,928)						(9,119)			18,928			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	832		4,017.00	(276,426)						(128,333)			276,426			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	7		4,193.00	(1,760)						(1,015)			1,760			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	623		4,007.00	(210,339)						(96,458)			210,339			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	19		4,144.00	(5,086)						(2,768)			5,086			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	296		4,037.00	(95,254)						(45,332)			95,254			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	38		4,163.00	(9,753)						(5,433)			9,753			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	109		4,134.00	(29,648)						(15,943)			29,648			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	21		4,173.00	(5,214)						(2,938)			5,214			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	692		3,998.00	(236,990)						(107,344)			236,990			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	537		4,027.00	(175,522)						(82,505)			175,522			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	06/27/2023	Expiration	193		3,988.00	(67,186)						(30,057)			67,186			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	58		4,056.00	(15,180)						(5,107)			15,180			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	77		4,046.00	(20,358)						(6,742)			20,358			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	809		3,885.00	(282,870)						(71,222)			282,870			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	1,829		3,895.00	(629,426)						(161,078)			629,426			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	704		3,914.00	(234,963)						(62,224)			234,963			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	822		3,876.00	(291,564)						(72,179)			291,564			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	146		4,075.00	(36,896)						(12,802)			36,896			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	56		4,018.00	(15,793)						(4,978)			15,793			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	515		3,904.00	(174,794)						(45,589)			174,794			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	70		3,999.00	(20,322)						(6,225)			20,322			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2022	07/14/2023	07/14/2023	Expiration	318		3,933.00	(103,078)						(28,187)			103,078			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	11		4,265.00	(2,974)						(1,879)			2,974			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	80		4,335.00	(19,186)						(12,826)			19,186			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	268		4,144.00	(89,773)						(51,003)			89,773			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	46		4,245.00	(13,020)						(8,085)			13,020			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	125		4,366.00	(28,224)						(19,289)			28,224			0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	116		4,114.00	(40,863)						(22,600)			40,863			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	838		4,134.00	(285,356)						(160,650)			285,356			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	345		4,295.00	(88,960)						(57,620)			88,960			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	134		4,175.00	(42,847)						(25,041)			42,847			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	141		4,325.00	(34,243)						(22,709)			34,243			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	256		4,124.00	(88,769)						(49,559)			88,769			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	103		4,305.00	(26,062)						(17,013)			26,062			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	07/27/2023	Expiration	255		4,154.00	(84,111)						(48,260)			84,111			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	11		4,612.00	(2,788)						(2,412)			2,788			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	410		4,569.00	(108,108)						(92,113)			108,108			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	102		4,516.00	(29,493)						(24,610)			29,493			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	318		4,409.00	(110,458)						(87,996)			110,458			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	57		4,537.00	(16,039)						(13,495)			16,039			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	315		4,601.00	(78,242)						(67,457)			78,242			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	730		4,419.00	(249,142)						(199,449)			249,142			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	298		4,644.00	(68,213)						(59,350)			68,213			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	1,161		4,398.00	(409,943)						(324,950)			409,943			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	393		4,376.00	(143,304)						(112,433)			143,304			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	95		4,430.00	(31,790)						(25,570)			31,790			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	441		4,387.00	(158,487)						(124,994)			158,487			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	08/14/2023	Expiration	415		4,441.00	(136,675)						(110,486)			136,675			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	144		4,332.00	(38,496)						(24,465)			38,496			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	157		4,301.00	(44,360)						(27,580)			44,360			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	241		4,190.00	(82,314)						(46,902)			82,314			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	185		4,210.00	(61,025)						(35,358)			61,025			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	213		4,403.00	(49,782)						(33,201)			49,782			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	180		4,149.00	(65,432)						(36,033)			65,432			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	33		4,372.00	(8,127)						(5,312)			8,127			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	208		4,179.00	(72,301)						(40,856)			72,301			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	418		4,169.00	(147,458)						(82,616)			147,458			0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/25/2023	Expiration	466		4,159.00	(166,937)						(92,733)			166,937			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	698		4,045.00	(262,276)						(105,083)			262,276			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	95		4,104.00	(32,625)						(13,888)			32,625			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	192		4,212.00	(55,188)						(26,254)			55,188			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	189		4,183.00	(57,295)						(26,458)			57,295			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	804		4,064.00	(293,185)						(119,797)			293,185			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	75		4,084.00	(26,551)						(11,077)			26,551			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	45		4,252.00	(12,089)						(5,983)			12,089			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	756		4,094.00	(263,786)						(111,250)			263,786			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	121		4,074.00	(43,637)						(18,031)			43,637			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	136		4,281.00	(34,744)						(17,650)			34,744			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	165		4,055.00	(61,064)						(24,707)			61,064			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	09/14/2023	Expiration	50		4,242.00	(13,692)						(6,716)			13,692			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	118		3,884.00	(35,575)						2,142			35,575			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	21		3,921.00	(5,831)						307			5,831			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	110		3,912.00	(31,810)						1,738			31,810			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	391		3,784.00	(137,481)						11,659			137,481			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	92		3,793.00	(31,765)						2,622			31,765			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	75		3,948.00	(20,415)						974			20,415			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	87		3,775.00	(31,075)						2,702			31,075			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	414		3,738.00	(155,684)						14,589			155,684			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	642		3,757.00	(235,148)						21,327			235,148			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	141		3,893.00	(41,885)						2,442			41,885			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	92		3,866.00	(28,639)						1,840			28,639			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	610		3,748.00	(226,166)						20,882			226,166			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	105		3,766.00	(37,930)						3,374			37,930			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	09/27/2023	Expiration	17		3,930.00	(4,671)						237			4,671			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	285		3,932.00	(71,961)						14,561			71,961			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	12		3,888.00	(3,265)						677			3,265			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	17		3,843.00	(4,900)						1,049			4,900			0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	662		3,682.00	(247,049)						56,359			247,049			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	48		3,816.00	(14,743)						3,222			14,743			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	943		3,708.00	(338,550)						77,579			338,550			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	01/13/2023	Closing Purchase	28		3,834.00	(8,201)		(11,333)		(11,333)		1,766			(3,132)			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	156		3,834.00	(46,309)						9,970			46,309			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	80		3,691.00	(29,619)						6,767			29,619			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	01/13/2023	Closing Purchase	31		3,879.00	(8,476)		(11,684)		(11,684)		1,767			(3,209)			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	227		3,879.00	(62,643)						13,062			62,643			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	224		3,825.00	(67,386)						14,623			67,386			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	162		3,798.00	(50,827)						11,276			50,827			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	137		3,861.00	(39,036)						8,234			39,036			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	225		3,717.00	(79,838)						18,301			79,838			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	10/13/2023	Expiration	766		3,673.00	(289,548)						65,899			289,548			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	16		4,064.00	(5,084)						(1,099)			5,084			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	01/13/2023	Closing Purchase	29		4,140.00	(8,029)		(7,530)		(7,530)		(1,990)			499			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	44		4,140.00	(12,190)						(3,022)			12,190			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	212		3,950.00	(78,306)						(13,869)			78,306			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	19		4,083.00	(5,658)						(1,265)			5,658			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	268		3,912.00	(104,034)						(17,194)			104,034			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	32		4,188.00	(8,314)						(2,233)			8,314			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	97		3,922.00	(37,156)						(6,254)			37,156			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	82		4,179.00	(21,501)						(5,694)			21,501			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	585		3,941.00	(218,357)						(38,045)			218,357			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	01/13/2023	Closing Purchase	26		4,093.00	(7,770)		(7,511)		(7,511)		(1,763)			259			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	137		4,093.00	(40,818)						(9,263)			40,818			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	572		3,893.00	(228,024)						(36,429)			228,024			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	56		4,055.00	(17,637)						(3,750)			17,637			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	39		4,074.00	(11,891)						(2,620)			11,891			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/27/2023	Expiration	465		3,902.00	(183,007)						(29,827)			183,007			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	577		4,076.00	(213,419)						(68,677)			213,419			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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	01/13/2023	Closing Purchase	25		4,254.00	(6,969)		(4,788)		(4,788)		(2,664)			2,182			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	73		4,254.00	(20,412)						(7,802)			20,412			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	55		4,214.00	(16,400)						(6,039)			16,400			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	24		4,343.00	(5,710)						(2,365)			5,710			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	471		4,066.00	(176,651)						(56,303)			176,651			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	440		4,116.00	(153,419)						(51,311)			153,419			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	522		4,046.00	(201,323)						(62,966)			201,323			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	127		4,086.00	(46,117)						(14,987)			46,117			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	112		4,353.00	(26,087)						(10,900)			26,087			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	28		4,284.00	(7,356)						(2,889)			7,356			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	424		4,056.00	(161,147)						(50,877)			161,147			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	1,169		4,106.00	(413,333)						(136,914)			413,333			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	18		4,125.00	(6,156)						(2,079)			6,156			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	13		4,264.00	(3,599)						(1,388)			3,599			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	68		4,234.00	(19,653)						(7,374)			19,653			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	01/13/2023	Closing Purchase	28		4,304.00	(7,104)		(4,685)		(4,685)		(2,841)			2,419			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	60		4,304.00	(15,305)						(6,121)			15,305			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/14/2023	Expiration	17		4,224.00	(4,885)						(1,816)			4,885			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	107		4,127.00	(40,057)						(14,998)			40,057			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	25		4,479.00	(5,077)						(2,479)			5,077			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	546		4,177.00	(189,525)						(73,915)			189,525			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	44		4,197.00	(14,960)						(5,930)			14,960			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	26		4,308.00	(7,296)						(3,151)			7,296			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	151		4,328.00	(40,771)						(17,875)			40,771			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	90		4,429.00	(20,231)						(9,537)			20,231			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	311		4,147.00	(113,052)						(43,022)			113,052			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	01/13/2023	Closing Purchase	54		4,439.00	(11,826)		(6,590)		(6,590)		(5,615)			5,236			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	72		4,439.00	(15,749)						(7,478)			15,749			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	225		4,187.00	(76,848)						(30,216)			76,848			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	01/13/2023	Closing Purchase	16		4,388.00	(3,783)		(2,212)		(2,212)		(1,733)			1,571			0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	102		4,388.00	(24,555)						(11,250)			24,555			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	468		4,117.00	(178,161)						(66,164)			178,161			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	35		4,157.00	(12,459)						(4,781)			12,459			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	11		4,288.00	(3,094)						(1,316)			3,094			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	8		4,358.00	(2,095)						(939)			2,095			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	11/27/2023	Expiration	463		4,137.00	(171,037)						(64,561)			171,037			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/02/2022	10/13/2023	10/13/2023	Expiration	1,307		3,664.00	(870,383)						(256,560)			870,383			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	717		4,145.00	(245,434)						(76,017)			245,434			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	10		4,325.00	(2,453)						(873)			2,453			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	240		4,165.00	(79,542)						(25,035)			79,542			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	01/13/2023	Closing Purchase	66		4,405.00	(14,168)		(9,605)		(9,605)		(5,333)			4,562			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	31		4,405.00	(6,732)						(2,534)			6,732			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	290		4,105.00	(105,821)						(31,735)			105,821			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	15		4,275.00	(3,997)						(1,370)			3,997			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	1,586		4,115.00	(569,201)						(172,070)			569,201			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	100		4,125.00	(35,383)						(10,782)			35,383			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	68		4,445.00	(13,395)						(5,180)			13,395			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	970		4,095.00	(358,806)						(106,731)			358,806			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	117		4,295.00	(31,179)						(10,852)			31,179			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	47		4,385.00	(10,483)						(3,892)			10,483			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	24		4,395.00	(5,166)						(1,931)			5,166			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	569		4,155.00	(191,869)						(59,907)			191,869			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	01/13/2023	Closing Purchase	106		4,355.00	(25,080)		(17,584)		(17,584)		(9,117)			7,496			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	122		4,355.00	(28,887)						(10,501)			28,887			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	12/14/2023	Expiration	12		4,345.00	(2,847)						(1,028)			2,847			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	337		3,973.00	(113,900)						(2,626)			113,900			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	14		4,164.00	(3,426)						(108)			3,426			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	180		3,992.00	(59,140)						(1,411)			59,140			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	14		4,183.00	(3,303)						(107)			3,303			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	292		3,935.00	(104,651)						(2,237)			104,651			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	37		4,174.00	(8,785)						(280)			8,785			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	72		3,982.00	(24,072)						(564)			24,072			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	01/13/2023	Closing Purchase	119		4,107.00	(32,074)		(35,056)		(35,056)		(924)			(2,982)			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	237		4,107.00	(64,081)						(1,847)			64,081			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	10		4,116.00	(2,772)						(80)			2,772			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	431		3,925.00	(156,801)						(3,282)			156,801			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	118		3,954.00	(40,995)						(911)			40,995			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	683		3,944.00	(241,225)						(5,256)			241,225			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	46		4,222.00	(9,931)						(332)			9,931			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	241		4,260.00	(48,443)						(1,655)			48,443			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	01/13/2023	Closing Purchase	69		4,145.00	(17,294)		(18,837)		(18,837)		(529)			(1,543)			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	12/27/2023	Expiration	18		4,145.00	(4,537)						(139)			4,537			0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(29,214,619)	0	(137,415)	0	(137,415)	XXX	(15,510,470)	0	0	29,077,203	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(29,214,619)	0	(137,415)	0	(137,415)	XXX	(15,510,470)	0	0	29,077,203	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												(29,214,619)	0	(137,415)	0	(137,415)	XXX	(15,510,470)	0	0	29,077,203	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												(29,214,619)	0	(137,415)	0	(137,415)	XXX	(15,510,470)	0	0	29,077,203	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												25,121,927	51,148	13,212,926	0	13,212,926	XXX	14,832,724	0	0	(11,960,144)	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												67,493	67,493	363,340	0	363,340	XXX	(194,738)	0	0	228,354	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												25,189,420	118,641	13,576,266	0	13,576,266	XXX	14,637,986	0	0	(11,731,790)	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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFH4	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,165.4000	2,252.4000						(4,352)	(4,352)	14,475	0001	50
MFH4	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,165.8000	2,252.4000						(8,664)	(8,664)	28,949	0001	50
MFH4	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,165.5000	2,252.4000						(21,735)	(21,735)	72,373	0001	50
MFH4	6	300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,165.7000	2,252.4000						(25,998)	(25,998)	86,848	0001	50
MFH4	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,165.9000	2,252.4000						(4,323)	(4,323)	14,475	0001	50
MFH4	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,166.2000	2,252.4000						(4,308)	(4,308)	14,475	0001	50
MFH4	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,166.8000	2,252.4000						(4,278)	(4,278)	14,475	0001	50
MFH4	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,166.1000	2,252.4000						(8,626)	(8,626)	28,949	0001	50
MFH4	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,166.0000	2,252.4000						(12,954)	(12,954)	43,424	0001	50
MFH4	6	300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,166.3000	2,252.4000						(25,818)	(25,818)	86,848	0001	50
MFH4	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,166.7000	2,252.4000						(12,849)	(12,849)	43,424	0001	50
MFH4	6	300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,166.6000	2,252.4000						(25,728)	(25,728)	86,848	0001	50
MFH4	7	350	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,166.4000	2,252.4000						(30,086)	(30,086)	101,322	0001	50
MFH4	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,166.9000	2,252.4000						(4,273)	(4,273)	14,475	0001	50
MFH4	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,167.0000	2,252.4000						(4,268)	(4,268)	14,475	0001	50
MFH4	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	2,167.1000	2,252.4000						(4,263)	(4,263)	14,475	0001	50
NQH4	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	16,311.0000	17,024.0000						(14,250)	(14,250)	14,475	0001	20
NQH4	3	60	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	16,311.0000	17,024.0000						(42,742)	(42,742)	43,424	0001	20
NQH4	3	60	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	16,311.0000	17,024.0000						(42,751)	(42,751)	43,424	0001	20
NQH4	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	16,311.0000	17,024.0000						(14,249)	(14,249)	14,475	0001	20
RTH4	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	1,902.0500	2,047.7000						(14,561)	(14,561)	28,949	0001	50
RTH4	19	950	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	1,902.0000	2,047.7000						(138,381)	(138,381)	275,018	0001	50
RTH4	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	1,901.9000	2,047.7000						(14,576)	(14,576)	28,949	0001	50
RTH4	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	1,902.2000	2,047.7000						(21,820)	(21,820)	43,424	0001	50
RTH4	9	450	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	1,902.1000	2,047.7000						(65,504)	(65,504)	130,272	0001	50
RTH4	20	1,000	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	1,902.1500	2,047.7000						(145,515)	(145,515)	289,492	0001	50
ESH4	13	650	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.0000	4,820.0000						(103,977)	(103,977)	188,170	0001	50
ESH4	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.2000	4,820.0000						(15,976)	(15,976)	28,949	0001	50
ESH4	24	1,200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.1500	4,820.0000						(191,778)	(191,778)	347,391	0001	50
ESH4	9	450	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.0500	4,820.0000						(71,962)	(71,962)	130,272	0001	50
ESH4	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.1000	4,820.0000						(39,966)	(39,966)	72,373	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	(1,140,531)	(1,140,531)	2,359,367	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	(1,140,531)	(1,140,531)	2,359,367	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	(1,140,531)	(1,140,531)	2,359,367	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												0	0	0	0	0	(1,140,531)	(1,140,531)	2,359,367	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	6,592,213	(4,232,850)	2,359,363
Total Net Cash Deposits	6,592,213	(4,232,850)	2,359,363

(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 the change in the Guarantee Life Withdrawal Benefit liability value due to changes in equity indices or Exchange Traded Funds.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures														0	0	0	0	XXX	XXX
MFH3	7	350	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,982.8000	01/17/2023	2,098.5000	Closing Purchase	(40,523)	(40,523)			0001	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,982.8000	03/13/2023	2,023.4000	Closing Purchase	(2,034)	(2,034)			0001	50
MFH3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,983.2000	03/13/2023	2,023.4000	Closing Purchase	(6,042)	(6,042)			0001	50
MFH3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,981.8000	03/13/2023	2,023.4000	Closing Purchase	(6,252)	(6,252)			0001	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,983.4000	03/13/2023	2,023.4000	Closing Purchase	(2,000)	(2,000)			0001	50
MFH3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,982.2000	03/13/2023	2,023.4000	Closing Purchase	(6,180)	(6,180)			0001	50
MFH3	7	350	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,982.9000	03/13/2023	2,023.4000	Closing Purchase	(14,175)	(14,175)			0001	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,983.0000	03/13/2023	2,023.4000	Closing Purchase	(4,040)	(4,040)			0001	50
MFH3	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,983.1000	03/13/2023	2,023.4000	Closing Purchase	(10,075)	(10,075)			0001	50
MFH3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,982.7000	03/13/2023	2,023.4000	Closing Purchase	(6,105)	(6,105)			0001	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,982.5000	03/13/2023	2,023.4000	Closing Purchase	(4,090)	(4,090)			0001	50
MFH3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,982.1000	03/13/2023	2,023.4000	Closing Purchase	(6,195)	(6,195)			0001	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,982.0000	03/13/2023	2,023.4000	Closing Purchase	(2,070)	(2,070)			0001	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,982.6000	03/13/2023	2,023.4000	Closing Purchase	(2,040)	(2,040)			0001	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,981.9000	03/13/2023	2,023.4000	Closing Purchase	(2,075)	(2,075)			0001	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,981.0000	03/13/2023	2,023.4000	Closing Purchase	(4,240)	(4,240)			0001	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,980.7000	03/13/2023	2,023.4000	Closing Purchase	(2,135)	(2,135)			0001	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,981.3000	03/13/2023	2,023.4000	Closing Purchase	(4,210)	(4,210)			0001	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,981.5000	03/13/2023	2,023.4000	Closing Purchase	(4,190)	(4,190)			0001	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,980.9000	03/13/2023	2,023.4000	Closing Purchase	(2,125)	(2,125)			0001	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,980.6000	03/13/2023	2,023.4000	Closing Purchase	(2,140)	(2,140)			0001	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,981.4000	03/13/2023	2,023.4000	Closing Purchase	(2,100)	(2,100)			0001	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,980.8000	03/13/2023	2,023.4000	Closing Purchase	(4,260)	(4,260)			0001	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,981.1000	03/13/2023	2,023.4000	Closing Purchase	(2,115)	(2,115)			0001	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,981.2000	03/13/2023	2,023.4000	Closing Purchase	(4,220)	(4,220)			0001	50
MFH3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,981.6000	03/13/2023	2,023.4000	Closing Purchase	(6,270)	(6,270)			0001	50
MFH3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,982.3000	03/13/2023	2,023.4000	Closing Purchase	(6,165)	(6,165)			0001	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,983.3000	03/13/2023	2,023.4000	Closing Purchase	(4,010)	(4,010)			0001	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,983.9000	03/13/2023	2,023.4000	Closing Purchase	(1,975)	(1,975)			0001	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,983.5000	03/13/2023	2,023.4000	Closing Purchase	(3,990)	(3,990)			0001	50
MFM3	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/10/2023	2,018.2000	03/31/2023	2,096.7000	Closing Purchase	(19,645)	(19,645)			0001	50
MFM3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/10/2023	2,018.1000	03/31/2023	2,096.7000	Closing Purchase	(3,934)	(3,934)			0001	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/10/2023	2,018.1000	06/07/2023	2,099.0000	Closing Purchase	(8,098)	(8,098)			0001	50
MFM3	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/07/2023	2,098.9000	Closing Purchase	(16,056)	(16,056)			0001	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,118.3000	Closing Purchase	(9,968)	(9,968)			0001	50
MFM3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,118.2000	Closing Purchase	(14,937)	(14,937)			0001	50
MFM3	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,118.1000	Closing Purchase	(19,896)	(19,896)			0001	50
MFM3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,118.5000	Closing Purchase	(4,994)	(4,994)			0001	50
MFM3	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,119.1000	Closing Purchase	(20,096)	(20,096)			0001	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,119.5000	Closing Purchase	(10,088)	(10,088)			0001	50
MFM3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,119.8000	Closing Purchase	(5,059)	(5,059)			0001	50
MFM3	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,119.6000	Closing Purchase	(20,196)	(20,196)			0001	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,119.4000	Closing Purchase	(10,078)	(10,078)			0001	50
MFM3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,118.8000	Closing Purchase	(5,009)	(5,009)			0001	50
MFM3	7	350	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,119.3000	Closing Purchase	(35,238)	(35,238)			0001	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,119.0000	Closing Purchase	(10,038)	(10,038)			0001	50
MFM3	6	300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,118.9000	Closing Purchase	(30,084)	(30,084)			0001	50
MFM3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,118.4000	Closing Purchase	(14,967)	(14,967)			0001	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,118.7000	Closing Purchase	(10,008)	(10,008)			0001	50
MFM3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,118.6000	Closing Purchase	(14,997)	(14,997)			0001	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,117.9000	Closing Purchase	(9,928)	(9,928)			0001	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,117.8000	Closing Purchase	(9,918)	(9,918)			0001	50
MFM3	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,119.2000	Closing Purchase	(20,116)	(20,116)			0001	50
MFM3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	2,018.7000	06/12/2023	2,118.0000	Closing Purchase	(14,907)	(14,907)			0001	50
MFU3	6	300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.6000	07/17/2023	2,191.1000	Closing Purchase	(15,774)	(15,774)			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.6000	09/11/2023	2,095.3000	Closing Purchase	2,161	2,161			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.3000	09/11/2023	2,095.3000	Closing Purchase	2,100	2,100			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.3000	09/11/2023	2,095.2000	Closing Purchase	2,105	2,105			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.3000	09/11/2023	2,095.4000	Closing Purchase	2,095	2,095			0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.7000	09/11/2023	2,095.4000	Closing Purchase	4,230	4,230			0001	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.6000	09/11/2023	2,095.4000	Closing Purchase	4,220	4,220			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.5000	09/11/2023	2,095.1000	Closing Purchase	2,120	2,120			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.5000	09/11/2023	2,094.8000	Closing Purchase	2,135	2,135			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.5000	09/11/2023	2,094.7000	Closing Purchase	2,140	2,140			0001	50
MFU3	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.4000	09/11/2023	2,094.7000	Closing Purchase	8,540	8,540			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.9000	09/11/2023	2,094.4000	Closing Purchase	2,175	2,175			0001	50
MFU3	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.4000	09/11/2023	2,094.4000	Closing Purchase	8,800	8,800			0001	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.8000	09/11/2023	2,094.5000	Closing Purchase	4,430	4,430			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,139.1000	09/11/2023	2,094.5000	Closing Purchase	2,230	2,230			0001	50
MFU3	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.9000	09/11/2023	2,094.5000	Closing Purchase	8,880	8,880			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.5000	09/11/2023	2,094.6000	Closing Purchase	2,195	2,195			0001	50
MFU3	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.7000	09/11/2023	2,094.6000	Closing Purchase	11,025	11,025			0001	50
MFU3	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.2000	09/11/2023	2,094.6000	Closing Purchase	8,720	8,720			0001	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.3000	09/11/2023	2,094.6000	Closing Purchase	4,370	4,370			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.3000	09/11/2023	2,094.1000	Closing Purchase	2,210	2,210			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.3000	09/11/2023	2,094.2000	Closing Purchase	2,205	2,205			0001	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.8000	09/11/2023	2,094.2000	Closing Purchase	4,360	4,360			0001	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.1000	09/11/2023	2,094.2000	Closing Purchase	4,390	4,390			0001	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.0000	09/11/2023	2,094.2000	Closing Purchase	2,190	2,190			0001	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,138.0000	09/11/2023	2,094.3000	Closing Purchase	4,370	4,370			0001	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.2000	09/11/2023	2,094.3000	Closing Purchase	4,290	4,290			0001	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	2,137.1000	09/11/2023	2,094.3000	Closing Purchase	4,280	4,280			0001	50
MFZ3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,115.3000	10/17/2023	2,039.6000	Closing Purchase	7,562	7,562			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,115.2000	10/17/2023	2,039.6000	Closing Purchase	3,776	3,776			0001	50
MFZ3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,115.4000	10/17/2023	2,039.6000	Closing Purchase	7,572	7,572			0001	50
MFZ3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,115.4000	11/14/2023	2,093.0000	Closing Purchase	3,348	3,348			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,115.1000	11/14/2023	2,093.0000	Closing Purchase	1,105	1,105			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.8000	11/14/2023	2,093.0000	Closing Purchase	1,090	1,090			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.7000	12/11/2023	2,144.2000	Closing Purchase	(1,475)	(1,475)			0001	50
MFZ3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.7000	12/11/2023	2,144.6000	Closing Purchase	(2,990)	(2,990)			0001	50
MFZ3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.7000	12/11/2023	2,144.3000	Closing Purchase	(2,960)	(2,960)			0001	50
MFZ3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.4000	12/11/2023	2,144.3000	Closing Purchase	(4,485)	(4,485)			0001	50
MFZ3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.4000	12/11/2023	2,144.5000	Closing Purchase	(3,010)	(3,010)			0001	50
MFZ3	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.5000	12/11/2023	2,144.5000	Closing Purchase	(6,000)	(6,000)			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.5000	12/11/2023	2,144.7000	Closing Purchase	(1,510)	(1,510)			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.5000	12/11/2023	2,145.0000	Closing Purchase	(1,525)	(1,525)			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.5000	12/11/2023	2,145.6000	Closing Purchase	(1,555)	(1,555)			0001	50
MFZ3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.6000	12/11/2023	2,144.9000	Closing Purchase	(3,030)	(3,030)			0001	50
MFZ3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.6000	12/11/2023	2,144.8000	Closing Purchase	(4,530)	(4,530)			0001	50
MFZ3	6	300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.6000	12/11/2023	2,145.1000	Closing Purchase	(9,150)	(9,150)			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.6000	12/11/2023	2,145.5000	Closing Purchase	(1,545)	(1,545)			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.1000	12/11/2023	2,145.5000	Closing Purchase	(1,570)	(1,570)			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.2000	12/11/2023	2,145.5000	Closing Purchase	(1,565)	(1,565)			0001	50
MFZ3	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.2000	12/11/2023	2,145.4000	Closing Purchase	(7,800)	(7,800)			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.3000	12/11/2023	2,145.4000	Closing Purchase	(1,555)	(1,555)			0001	50
MFZ3	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	2,114.3000	12/11/2023	2,145.2000	Closing Purchase	(7,725)	(7,725)			0001	50
MFZ3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	10/26/2023	1,947.8000	12/11/2023	2,145.2000	Closing Purchase	(19,748)	(19,748)			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	10/26/2023	1,947.8000	12/11/2023	2,145.7000	Closing Purchase	(9,899)	(9,899)			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	10/26/2023	1,947.8000	12/11/2023	2,145.9000	Closing Purchase	(9,909)	(9,909)			0001	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	NYF 549300R4IG1TWPZT5U32	10/26/2023	1,947.8000	12/11/2023	2,145.8000	Closing Purchase	(9,904)	(9,904)			0001	50
NQM3	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	11,966.0000	05/18/2023	13,896.0000	Closing Purchase	(77,218)	(77,218)			0001	20
NQM3	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	11,966.0000	06/07/2023	14,333.0000	Closing Purchase	(94,698)	(94,698)			0001	20
NQM3	12	240	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	11,966.0000	06/12/2023	14,556.0000	Closing Purchase	(621,822)	(621,822)			0001	20
NQU3	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	14,738.0000	07/17/2023	15,856.0000	Closing Purchase	(44,756)	(44,756)			0001	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	14,738.0000	09/11/2023	15,298.0000	Closing Purchase	(11,203)	(11,203)			0001	20
NQU3	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	14,738.0000	09/11/2023	15,298.0000	Closing Purchase	(22,396)	(22,396)			0001	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	14,738.0000	09/11/2023	15,298.0000	Closing Purchase	(11,197)	(11,197)			0001	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	14,738.0000	09/11/2023	15,298.0000	Closing Purchase	(11,194)	(11,194)			0001	20
NQU3	4	80	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	14,738.0000	09/11/2023	15,298.0000	Closing Purchase	(44,780)	(44,780)			0001	20

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	14,738.0000	09/11/2023	15,298.0000	Closing Purchase	(11,196)	(11,196)			0001	20
NQZ3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	15,496.0000	10/09/2023	15,192.0000	Closing Purchase	6,083	6,083			0001	20
NQZ3	9	180	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/29/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	15,496.0000	12/11/2023	16,098.0000	Closing Purchase	(108,369)	(108,369)			0001	20
NQH4	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	16,311.0000	12/26/2023	17,049.0000	Closing Purchase	(14,752)	(14,752)			0001	20
NQH3	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,688.0000	02/21/2023	12,186.0000	Closing Purchase	(19,934)	(19,934)			0001	20
NQH3	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,688.0000	03/13/2023	11,840.0000	Closing Purchase	(6,103)	(6,103)			0001	20
NQH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,688.0000	03/13/2023	11,840.0000	Closing Purchase	(3,052)	(3,052)			0001	20
NQH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,687.0000	03/13/2023	11,840.0000	Closing Purchase	(3,058)	(3,058)			0001	20
NQH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,687.0000	03/13/2023	11,840.0000	Closing Purchase	(3,066)	(3,066)			0001	20
NQH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,687.0000	03/13/2023	11,840.0000	Closing Purchase	(3,063)	(3,063)			0001	20
NQH3	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,687.0000	03/13/2023	11,840.0000	Closing Purchase	(6,124)	(6,124)			0001	20
NQH3	3	60	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,687.0000	03/13/2023	11,840.0000	Closing Purchase	(9,204)	(9,204)			0001	20
NQH3	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,687.0000	03/13/2023	11,840.0000	Closing Purchase	(6,118)	(6,118)			0001	20
NQH3	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,687.0000	03/13/2023	11,840.0000	Closing Purchase	(6,112)	(6,112)			0001	20
NQH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/17/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,687.0000	03/13/2023	11,840.0000	Closing Purchase	(3,057)	(3,057)			0001	20
RTH3	9	450	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/17/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,811.8000	01/31/2023	1,928.2000	Closing Purchase	(52,383)	(52,383)			0001	50
RTH3	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/17/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,811.8000	03/13/2023	1,772.7000	Closing Purchase	7,820	7,820			0001	50
RTH3	61	3,050	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/17/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,811.7500	03/13/2023	1,772.7000	Closing Purchase	119,096	119,096			0001	50
RTH3	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/17/2023	NYF 549300R4IG1TWPZT5U32	12/12/2022	1,811.7000	03/13/2023	1,772.7000	Closing Purchase	5,850	5,850			0001	50
RTM3	7	350	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/16/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	1,786.6000	05/18/2023	1,791.8000	Closing Purchase	(1,847)	(1,847)			0001	50
RTM3	61	3,050	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/16/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	1,786.6000	06/12/2023	1,868.4000	Closing Purchase	(249,706)	(249,706)			0001	50
RTM3	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/16/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	1,761.8000	06/12/2023	1,868.4000	Closing Purchase	(10,668)	(10,668)			0001	50
RTM3	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/16/2023	NYF 549300R4IG1TWPZT5U32	03/13/2023	1,761.9000	06/12/2023	1,868.4000	Closing Purchase	(26,623)	(26,623)			0001	50
RTU3	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/15/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	1,886.7000	06/13/2023	1,916.9000	Closing Purchase	(3,028)	(3,028)			0001	50
RTU3	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/15/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	1,886.7000	06/13/2023	1,916.8000	Closing Purchase	(7,544)	(7,544)			0001	50
RTU3	6	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/15/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	1,886.7000	07/18/2023	1,989.3000	Closing Purchase	(30,803)	(30,803)			0001	50
RTU3	23	1,150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/15/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	1,886.7000	09/11/2023	1,853.4000	Closing Purchase	38,214	38,214			0001	50
RTU3	27	1,350	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/15/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	1,886.6500	09/11/2023	1,853.4000	Closing Purchase	44,888	44,888			0001	50
RTU3	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/15/2023	NYF 549300R4IG1TWPZT5U32	06/12/2023	1,886.7500	09/11/2023	1,853.4000	Closing Purchase	8,320	8,320			0001	50
RTU3	6	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/15/2023	NYF 549300R4IG1TWPZT5U32	08/17/2023	1,856.1000	09/11/2023	1,853.4000	Closing Purchase	787	787			0001	50
RTZ3	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/15/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	1,872.1000	12/11/2023	1,882.1000	Closing Purchase	(1,007)	(1,007)			0001	50
RTZ3	24	1,200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/15/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	1,872.0500	12/11/2023	1,882.1000	Closing Purchase	(12,060)	(12,060)			0001	50
RTZ3	19	950	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/15/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	1,872.0000	12/11/2023	1,882.1000	Closing Purchase	(9,595)	(9,595)			0001	50
RTZ3	16	800	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/15/2023	NYF 549300R4IG1TWPZT5U32	09/11/2023	1,871.9500	12/11/2023	1,882.1000	Closing Purchase	(8,120)	(8,120)			0001	50
RTH4	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	1,901.9500	12/13/2023	1,972.1000	Closing Purchase	(7,023)	(7,023)			0001	50
RTH4	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2024	NYF 549300R4IG1TWPZT5U32	12/11/2023	1,901.9500	12/13/2023	1,972.0000	Closing Purchase	(14,025)	(14,025)			0001	50
ESH3	9	450	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.9500	01/17/2023	4,009.0000	Closing Purchase	(18,056)	(18,056)			0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH3	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.9500	02/07/2023	4,171.0000	Closing Purchase	(50,531)	(50,531)			0001	50
ESH3	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,969.0500	02/07/2023	4,171.0000	Closing Purchase	(30,294)	(30,294)			0001	50
ESH3	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,969.0500	03/13/2023	3,862.7500	Closing Purchase	5,315	5,315			0001	50
ESH3	17	850	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,969.0000	03/13/2023	3,862.7500	Closing Purchase	90,311	90,311			0001	50
ESH3	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.6000	03/13/2023	3,862.7500	Closing Purchase	15,878	15,878			0001	50
ESH3	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.5500	03/13/2023	3,862.7500	Closing Purchase	5,290	5,290			0001	50
ESH3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.6000	03/13/2023	3,862.7500	Closing Purchase	10,585	10,585			0001	50
ESH3	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.6500	03/13/2023	3,862.7500	Closing Purchase	26,475	26,475			0001	50
ESH3	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.7000	03/13/2023	3,862.7500	Closing Purchase	5,297	5,297			0001	50
ESH3	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.7500	03/13/2023	3,862.7500	Closing Purchase	5,300	5,300			0001	50
ESH3	17	850	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.8000	03/13/2023	3,862.7500	Closing Purchase	90,141	90,141			0001	50
ESH3	16	800	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.8500	03/13/2023	3,862.7500	Closing Purchase	84,878	84,878			0001	50
ESH3	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.9000	03/13/2023	3,862.7500	Closing Purchase	31,844	31,844			0001	50
ESH3	11	550	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/15/2022	3,927.0000	03/13/2023	3,862.7500	Closing Purchase	35,295	35,295			0001	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/10/2023	3,891.7500	04/03/2023	4,155.7500	Closing Purchase	(26,408)	(26,408)			0001	50
ESM3	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/10/2023	3,891.5000	04/03/2023	4,155.7500	Closing Purchase	(79,300)	(79,300)			0001	50
ESM3	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/10/2023	3,891.5000	06/02/2023	4,288.5000	Closing Purchase	(119,125)	(119,125)			0001	50
ESM3	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,895.0500	06/02/2023	4,288.5000	Closing Purchase	(59,029)	(59,029)			0001	50
ESM3	78	3,900	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,895.0500	06/12/2023	4,304.7500	Closing Purchase	(1,598,106)	(1,598,106)			0001	50
ESU3	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.4000	06/15/2023	4,469.7500	Closing Purchase	(42,150)	(42,150)			0001	50
ESU3	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.4000	07/17/2023	4,560.0000	Closing Purchase	(10,534)	(10,534)			0001	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.4500	07/17/2023	4,560.0000	Closing Purchase	(21,063)	(21,063)			0001	50
ESU3	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.1000	07/17/2023	4,560.0000	Closing Purchase	(42,181)	(42,181)			0001	50
ESU3	27	1,350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.1000	09/11/2023	4,461.7500	Closing Purchase	(152,078)	(152,078)			0001	50
ESU3	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.2000	09/11/2023	4,461.7500	Closing Purchase	(16,883)	(16,883)			0001	50
ESU3	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.1500	09/11/2023	4,461.7500	Closing Purchase	(39,410)	(39,410)			0001	50
ESU3	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.2500	09/11/2023	4,461.7500	Closing Purchase	(16,875)	(16,875)			0001	50
ESU3	19	950	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.3000	09/11/2023	4,461.7500	Closing Purchase	(106,828)	(106,828)			0001	50
ESU3	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/29/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.3500	09/11/2023	4,461.7500	Closing Purchase	(28,100)	(28,100)			0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ3	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/29/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.0000	11/27/2023	4,561.5000	Closing Purchase	(10,115)	(10,115)			0001	50
ESZ3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/29/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,510.9500	11/27/2023	4,561.5000	Closing Purchase	(5,056)	(5,056)			0001	50
ESZ3	58	2,900	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/29/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,510.9500	12/11/2023	4,607.5000	Closing Purchase	(279,995)	(279,995)			0001	50
ESH4	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9500	12/26/2023	4,826.2500	Closing Purchase	(16,631)	(16,631)			0001	50
ESH4	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/29/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.0000	12/26/2023	4,826.2500	Closing Purchase	(24,938)	(24,938)			0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(4,231,014)	(4,231,014)	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														(4,231,014)	(4,231,014)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														(4,231,014)	(4,231,014)	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														(4,231,014)	(4,231,014)	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 the change in the Guarantee Life Withdrawal Benefit liability value due to changes in equity indices or Exchange Traded Funds.

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		2,359,363		2,359,363			0	2,359,367	2,359,367
Barclays G5GSEF7VJP5I7OUK5573	Y	Y	3,900,000		36,613,116	(28,499,854)	4,213,262	36,613,116	(28,499,854)	4,213,262		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	18,010,000		23,128,915		5,118,915	23,128,915		5,118,915		
Wells Fargo PBLD0EJDB5FWOLXP3B76	Y	Y	2,850,000		12,445,614	(9,445,093)	150,521	12,445,614	(9,445,093)	150,521		
JP Morgan ZBUT11V806EZRVTWT807	Y	Y			8,232,637	(3,173,538)	5,059,099	8,232,637	(3,173,538)	5,059,099		
Citibank E570DZWZ7FF32TWEFA76	Y	Y			2,509,861		2,509,861	2,509,861		2,509,861		
0299999999. Total NAIC 1 Designation			24,760,000	0	82,930,143	(41,118,485)	17,051,658	82,930,143	(41,118,485)	17,051,658	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			24,760,000	0	85,289,506	(41,118,485)	19,411,021	82,930,143	(41,118,485)	17,051,658	2,359,367	2,359,367
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					85,289,506	(41,118,485)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays G5GSEF7VJP5I70UK5573	Cash	000000-00-0	Cash	3,900,000	3,900,000	XXX		V
Goldman Sachs W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	18,010,000	18,010,000	XXX		V
Wells Fargo PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	2,850,000	2,850,000	XXX		V
0299999999 - Total				24,760,000	24,760,000	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)
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
Total								XXX										

NONE

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		2.C	1,337,594	1,337,594	01/02/2024
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				1,337,594	1,337,594	XXX
9999999999 - Totals				1,337,594	1,337,594	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (6,399,878) — Book/Adjusted Carrying Value $ (6,399,878)
2. Average balance for the year — Fair Value $ 11,677,795 — Book/Adjusted Carrying Value $ 11,677,795
3. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

3A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
3B	2A ...$ 0	2B ..$ 0	2C ..$ 1,337,594				
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
690353-3C-9	DFC AGENCY DEBENTURES		1.A	227,273	227,273	05/15/2024
690353-4D-6	DFC AGENCY DEBENTURES		1.A	3,447,200	3,447,200	01/20/2035
690353-4F-1	DFC AGENCY DEBENTURES		1.A	321,430	321,430	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	933,333	933,333	06/20/2027
690353-5A-1	DFC AGENCY DEBENTURES		1.A	300,000	300,000	05/15/2024
690353-W7-8	DFC		1.A	153,846	153,846	05/15/2024
690353-XQ-5	DFC VRDN		1.A	1,652,778	1,652,778	07/15/2025
90376P-BS-9	INT DEV FIN CORP AGENCY DEBENTURES		1.A	1,666,667	1,666,667	05/15/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				8,702,527	8,702,527	XXX
0109999999. Total - U.S. Government Bonds				8,702,527	8,702,527	XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	100,000	100,000	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	3,735,000	3,735,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	500,000	500,000	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.E FE	3,500,000	3,500,000	09/01/2031
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,300,000	1,300,000	06/30/2028
751093-FE-0	RALEIGH NC CTFS PRTN VRDN		1.E FE	1,770,000	1,770,000	08/01/2033
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL		1.E FE	1,300,000	1,300,000	07/01/2041
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				12,205,000	12,205,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				12,205,000	12,205,000	XXX
00155B-AA-6	AKM ISSUING TRUST		1.B FE	2,000,000	2,000,000	08/01/2073
05565E-CD-5	BMW US Capital LLC		1.F FE	5,510,023	5,500,000	08/11/2025
05581K-AB-7	BNP PARIBAS		1.G FE	2,998,673	2,998,371	01/10/2024
06367D-3U-7	BANK OF MONTREAL CHICAGO		1.A FE	5,599,052	5,600,000	01/12/2024
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	5,900,000	5,900,000	09/01/2061
29278N-AM-5	ENERGY TRANSFER PARTNERS		2.C FE	2,299,436	2,299,799	01/15/2024
30040W-AS-7	EVERSOURCE ENERGY		2.A FE	3,077,273	3,073,019	06/27/2024
316773-CX-6	FIFTH THIRD BANCORP		2.A FE	2,397,984	2,399,050	01/25/2024
35137L-AG-0	FOX CORP		2.B FE	1,098,550	1,098,379	01/25/2024
37045X-CR-5	GENERAL MOTORS FINL CO		2.B FE	1,799,324	1,799,166	01/17/2024
38869P-AN-4	GRAPHIC PACKAGING INTL		2.C FE	689,881	689,032	04/15/2024
404280-AP-4	HSBC HOLDINGS PLC-SPONS		2.A FE	1,792,448	1,793,150	03/14/2024
40435R-QG-9	HSBC BANK USA NA		1.A FE	8,199,444	8,200,000	01/19/2024
46655F-AA-5	JMA-RM LLC		1.B FE	840,000	840,000	03/01/2072
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	6,205,187	6,200,000	08/01/2025
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	4,009,280	4,000,000	06/13/2025
680657-AA-1	OLGA TENEDIOS IRR TRUST		1.B FE	3,000,000	3,000,000	05/01/2073
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	4,001,816	4,000,000	06/16/2025
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	4,393,587	4,397,343	07/29/2024
817826-AB-6	7-ELEVEN INC		2.B FE	944,749	944,518	02/10/2024
844030-AA-4	SOUTHERN UNION CO		2.C FE	950,374	950,800	02/01/2024
86177T-AA-0	STONE 2021 IRR TRUST		1.B FE	3,510,000	3,510,000	03/01/2072
86565F-YF-3	SUMITOMO MITSUI BANK NY		1.A FE	4,200,628	4,200,000	01/18/2024
95040Q-AG-9	WELLTOWER INC		2.A FE	497,421	497,427	03/15/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				75,915,130	75,890,054	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				75,915,130	75,890,054	XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations				84,617,657	84,592,581	XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities				12,205,000	12,205,000	XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds				96,822,657	96,797,581	XXX
4109999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks						XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks						XXX
5999999999. Total - Preferred and Common Stocks						XXX
000000-00-0	Key Bank Money Market Account			11,050,000	11,050,000	
000000-00-0	Huntington Bank Money Market Account			11,050,000	11,050,000	
000000-00-0	Fifth Third Money Market Account			7,200,000	7,200,000	
9609999999. Subtotal - Cash (Schedule E Part 1)				29,300,000	29,300,000	XXX
	AMILLN CP		2.A	1,998,800	1,998,800	01/02/2024
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	35,994	35,994	
	TAMPA ELECTRIC CO CP		2.A	2,288,053	2,288,053	02/01/2024
	TRISTATE GEN&TRANS ASSN CP		2.A	798,150	798,150	01/04/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2)				5,120,997	5,120,997	XXX
9999999999 - Totals				131,243,654	131,218,578	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 7,241,517 — Book/Adjusted Carrying Value $ 7,117,220
2. Average balance for the year — Fair Value $ 136,827,104 — Book/Adjusted Carrying Value $ 137,086,301

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	673,032	XXX.
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	343,189	XXX.
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	3,269,235	XXX.
GOLDMAN SACHS	NEW YORK, NY		0.000	0	0	(1,139,636)	XXX.
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	11,077,627	XXX.
JP MORGAN/CHASE	NEW YORK, NY		0.000	0	0	(22,489,912)	XXX.
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	11,116,094	XXX.
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	289,493	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	3,139,123	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				XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	3,139,123	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	3,139,123	XXX

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

1. January	(12,355,806)	4. April	(16,824,075)	7. July	8,756,041	10. October	24,190,618
2. February	(7,235,923)	5. May	35,321,616	8. August	6,182,843	11. November	10,793,289
3. March	(9,816,050)	6. June	18,154,986	9. September	6,822,804	12. December	3,139,123

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								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	AMILLN CP		12/29/2023	5.400	01/02/2024	4,897,060	2,205	0
	CABOT CORP CP		12/29/2023	5.430	01/02/2024	2,998,190	1,358	0
	CHEVRON PHILLIPS CP		12/29/2023	5.380	01/02/2024	2,998,212	1,341	0
	DAIRY FARMERS OF AMERICA CP		12/29/2023	5.450	01/02/2024	999,394	454	0
	ENTERPRISE PRODUCTS OPER CP		12/29/2023	5.400	01/02/2024	2,998,200	1,350	0
	GLOBE LIFE INC CP		12/28/2023	5.390	01/09/2024	1,996,407	1,198	0
	MCCORMICK & COMPANY CP		12/29/2023	5.370	01/02/2024	1,499,105	671	0
	MONDELEZ INTERNATIONAL CP		12/29/2023	5.400	01/02/2024	2,498,500	1,125	0
	PEOPLES GAS LIGHT & COKE CP		12/29/2023	5.400	01/04/2024	1,698,470	765	0
	PORTLAND CP		12/27/2023	5.560	01/03/2024	998,919	772	0
	TAMPA ELECTRIC CO CP		12/29/2023	5.500	02/01/2024	2,288,053	1,054	0
	TRISTATE GEN&TRANS ASSN CP		12/20/2023	5.550	01/04/2024	798,150	1,480	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						26,668,660	13,773	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						26,668,660	13,773	0
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						26,668,660	13,773	0
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						26,668,660	13,773	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	12/26/2023	0.000		30,000	0	2,539
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	2,539
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/29/2023	0.053		12,754,638	0	2,895
8309999999. Subtotal - All Other Money Market Mutual Funds						12,754,638	0	2,895
8609999999 - Total Cash Equivalents						39,453,298	13,773	5,434

1.

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

1A	1A ...$		1B ..$		1C ..$		1D ..$		1E ..$		1F ..$		1G ..$
1B	2A ...$	26,668,660	2B ..$	0	2C ..$	0							
1C	3A ...$		3B ..$		3C ..$								
1D	4A ...$		4B ..$		4C ..$								
1E	5A ...$		5B ..$		5C ..$								
1F	6 .....$												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Payment of policyholders and creditors	124,726	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	30,000	30,000	0	0
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Benefit of and security of the policyholders	109,759	102,713	0	0
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Protection of policyholders and creditors	209,540	196,088	0	0
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Benefit of policyholders and creditors	224,507	210,094	0	0
33. New York NY						
34. North Carolina NC	B	Prerequisite for doing business in the state	579,620	542,779	0	0
35. North Dakota ND						
36. Ohio OH	B	Protection of All Policyholders	4,509,322	4,301,016	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				
59. Subtotal	XXX	XXX	5,787,474	5,499,409	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				