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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-362-4900 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-362-4900 (Area Code) (Telephone Number)

Internet Website Address www.Lafayettelife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board John Finn Barrett

President & CEO John Henry Bultema III

Secretary and Counsel Donald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS

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

John Henry Bultema III
President & CEO

Donald Joseph Wuebbling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
14th day of February, 2025

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 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	56,853,879	0.808	56,853,879	0	56,853,879	0.808
	1.02 All other governments	71,723,961	1.020	71,723,961	0	71,723,961	1.020
	1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	6,796,750	0.097	6,796,750	0	6,796,750	0.097
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	93,633,757	1.331	93,633,757	0	93,633,757	1.331
	1.06 Industrial and miscellaneous	4,071,424,610	57.880	4,071,424,610	0	4,071,424,610	57.886
	1.07 Hybrid securities	90,017,185	1.280	90,017,185	0	90,017,185	1.280
	1.08 Parent, subsidiaries and affiliates	0	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	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	4,390,450,142	62.415	4,390,450,142	0	4,390,450,142	62.422
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	64,865,552	0.922	64,865,552	0	64,865,552	0.922
	2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	2.03 Total preferred stocks	64,865,552	0.922	64,865,552	0	64,865,552	0.922
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	169,797,306	2.414	169,797,306	0	169,797,306	2.414
	3.02 Industrial and miscellaneous Other (Unaffiliated)	28,046,600	0.399	28,046,600	0	28,046,600	0.399
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	692,101	0.010	0	0	0	0.000
	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	0	0.000	0	0	0	0.000
	3.09 Total common stocks	198,536,007	2.822	197,843,906	0	197,843,906	2.813
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000		0	0	0.000
	4.02 Residential mortgages	0	0.000		0	0	0.000
	4.03 Commercial mortgages	777,601,418	11.055	777,601,418	0	777,601,418	11.056
	4.04 Mezzanine real estate loans	0	0.000		0	0	0.000
	4.05 Total valuation allowance		0.000		0	0	0.000
	4.06 Total mortgage loans	777,601,418	11.055	777,601,418	0	777,601,418	11.056
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)	14,842,150	0.211	14,842,150	0	14,842,150	0.211
	6.02 Cash equivalents (Schedule E, Part 2)	84,262,361	1.198	84,262,361	0	84,262,361	1.198
	6.03 Short-term investments (Schedule DA)	4,775,000	0.068	4,775,000	0	4,775,000	0.068
	6.04 Total cash, cash equivalents and short-term investments	103,879,511	1.477	103,879,511	0	103,879,511	1.477
7.	Contract loans	1,108,454,121	15.758	1,108,454,121	0	1,108,454,121	15.760
8.	Derivatives (Schedule DB)	43,928,747	0.624	43,928,747	0	43,928,747	0.625
9.	Other invested assets (Schedule BA)	346,371,157	4.924	346,371,157	0	346,371,157	4.925
10.	Receivables for securities	149,188	0.002	149,188	0	149,188	0.002
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	7,034,235,843	100.000	7,033,543,742	0	7,033,543,742	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		791,474,612
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	9,057,823	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	27,876,769	36,934,592
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		50,807,788
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)		777,601,416
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		777,601,416
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		777,601,416

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		373,546,992
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	259,500	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	151,919,312	152,178,812
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		21,923
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	15,223,155	
	5.2 Totals, Part 3, Column 9	7,146,994	22,370,149
6.	Total gain (loss) on disposals, Part 3, Column 19		(5,577,590)
7.	Deduct amounts received on disposals, Part 3, Column 16		172,409,752
8.	Deduct amortization of premium and depreciation		21,460,770
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	2,298,608	
	10.2 Totals, Part 3, Column 11	0	2,298,608
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		346,371,156
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		346,371,156

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,618,448,633
2.	Cost of bonds and stocks acquired, Part 3, Column 7		949,128,147
3.	Accrual of discount		6,199,240
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(607,329)	
	4.2. Part 2, Section 1, Column 15	(2,521,990)	
	4.3. Part 2, Section 2, Column 13	20,857,384	
	4.4. Part 4, Column 11	(4,889,440)	12,838,625
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,120,626)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		912,662,226
7.	Deduct amortization of premium		13,538,851
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	47,532	
	9.2. Part 2, Section 1, Column 17	13,200	
	9.3. Part 2, Section 2, Column 14	1,842,728	
	9.4. Part 4, Column 13	0	1,903,460
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(3,537,758)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,653,851,724
12.	Deduct total nonadmitted amounts		692,101
13.	Statement value at end of current period (Line 11 minus Line 12)		4,653,159,623

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	56,853,879	54,657,868	55,934,216	58,554,923
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	71,723,959	63,547,903	71,421,854	73,580,269
	4.	Totals	128,577,838	118,205,771	127,356,070	132,135,192
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	6,796,750	6,834,086	6,783,290	6,800,000
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	93,633,757	89,229,252	109,146,265	83,996,064
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	3,330,686,280	3,076,146,155	3,353,932,036	3,322,559,293
	9.	Canada	137,438,803	121,234,305	138,148,822	135,286,776
	10.	Other Countries	693,316,702	655,908,479	693,103,077	702,617,505
	11.	Totals	4,161,441,785	3,853,288,939	4,185,183,935	4,160,463,574
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	4,390,450,130	4,067,558,048	4,428,469,560	4,383,394,830
PREFERRED STOCKS	14.	United States	58,970,362	58,970,362	60,981,405	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	5,895,190	5,895,190	7,000,000	
	17.	Totals	64,865,552	64,865,552	67,981,405	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	64,865,552	64,865,552	67,981,405	
COMMON STOCKS	20.	United States	196,549,673	196,549,673	139,427,887	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	1,294,235	1,294,235	1,116,661	
	23.	Totals	197,843,908	197,843,908	140,544,548	
Parent, Subsidiaries and Affiliates	24.	Totals	692,101	692,101	49,791	
	25.	Total Common Stocks	198,536,009	198,536,009	140,594,339	
	26.	Total Stocks	263,401,561	263,401,561	208,575,744	
	27.	Total Bonds and Stocks	4,653,851,691	4,330,959,609	4,637,045,304	

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	3,962,052	11,665,712	21,518,274	9,442,796	10,265,045	XXX	56,853,879	1.3	67,721,245	1.5	56,853,879	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	3,962,052	11,665,712	21,518,274	9,442,796	10,265,045	XXX	56,853,879	1.3	67,721,245	1.5	56,853,879	0
2. All Other Governments												
2.1 NAIC 1	0	1,999,959	0	0	4,894,496	XXX	6,894,455	0.2	11,793,437	0.3	4,894,496	1,999,959
2.2 NAIC 2	0	0	23,490,870	0	24,512,944	XXX	48,003,814	1.1	58,436,755	1.3	23,943,995	24,059,819
2.3 NAIC 3	0	2,990,951	12,823,277	0	0	XXX	15,814,228	0.4	15,347,808	0.3	4,814,228	11,000,000
2.4 NAIC 4	0	285,273	0	0	251,575	XXX	536,848	0.0	533,531	0.0	0	536,848
2.5 NAIC 5	52,847	270,601	61,929	89,239	0	XXX	474,616	0.0	277,038	0.0	285,858	188,758
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	185,478	0.0	0	0
2.7 Totals	52,847	5,546,784	36,376,076	89,239	29,659,015	XXX	71,723,961	1.6	86,574,047	2.0	33,938,577	37,785,384
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	6,796,750	0	0	0	XXX	6,796,750	0.2	12,543,812	0.3	6,796,750	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	6,796,750	0	0	0	XXX	6,796,750	0.2	12,543,812	0.3	6,796,750	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	8,495,514	25,148,103	24,900,918	11,141,445	13,011,022	XXX	82,697,002	1.9	97,484,408	2.2	76,577,002	6,120,000
5.2 NAIC 2	0	0	5,000,000	4,640,000	1,296,754	XXX	10,936,754	0.2	6,009,012	0.1	5,936,754	5,000,000
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	8,495,514	25,148,103	29,900,918	15,781,445	14,307,776	XXX	93,633,756	2.1	103,493,420	2.3	82,513,756	11,120,000

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	174,679,641	566,137,583	362,012,448	366,532,640	480,283,032	XXX	1,949,645,344	44.0	2,018,440,702	45.6	934,529,971	1,015,115,373
6.2 NAIC 2	84,222,560	382,921,612	339,225,387	523,027,636	614,680,008	XXX	1,944,077,203	43.9	1,728,698,194	39.1	1,233,039,828	711,037,375
6.3 NAIC 3	6,929,309	75,585,042	45,128,343	11,254,172	24,022,087	XXX	162,918,953	3.7	224,549,803	5.1	89,514,555	73,404,398
6.4 NAIC 4	5,013,915	30,158,156	3,752,742	627,283	937,100	XXX	40,489,196	0.9	62,142,990	1.4	4,343,821	36,145,375
6.5 NAIC 5	0	7,507,520	4,901,336	0	0	XXX	12,408,856	0.3	8,483,995	0.2	4,999,829	7,409,027
6.6 NAIC 6	379,200	182,582	218,919	0	0	XXX	780,701	0.0	23,043	0.0	0	780,701
6.7 Totals	271,224,625	1,062,492,495	755,239,175	901,441,731	1,119,922,227	XXX	4,110,320,253	92.8	4,042,338,727	91.3	2,266,428,004	1,843,892,249
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	20,904,652	15,608,100	5,386,567	41,458,291	XXX	83,357,610	1.9	105,199,254	2.4	74,834,825	8,522,785
7.3 NAIC 3	0	146,525	1,000,000	638,136	4,874,914	XXX	6,659,575	0.2	5,923,756	0.1	6,021,439	638,136
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	495,066	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	21,051,177	16,608,100	6,024,703	46,333,205	XXX	90,017,185	2.0	111,618,076	2.5	80,856,264	9,160,921
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	1,777,023	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	1,777,023	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) 187,137,207	611,748,107	408,431,640	387,116,881	508,453,595	0	2,102,887,430	47.5	XXX	XXX	1,079,652,098	1,023,235,332
12.2 NAIC 2	(d) 84,222,560	403,826,264	383,324,357	533,054,203	681,947,997	0	2,086,375,381	47.1	XXX	XXX	1,337,755,402	748,619,979
12.3 NAIC 3	(d) 6,929,309	78,722,518	58,951,620	11,892,308	28,897,001	0	185,392,756	4.2	XXX	XXX	100,350,222	85,042,534
12.4 NAIC 4	(d) 5,013,915	30,443,429	3,752,742	627,283	1,188,675	0	41,026,044	0.9	XXX	XXX	4,343,821	36,682,223
12.5 NAIC 5	(d) 52,847	7,778,121	4,963,265	89,239	0	0	(c) 12,883,472	0.3	XXX	XXX	5,285,687	7,597,785
12.6 NAIC 6	(d) 379,200	182,582	218,919	0	0	0	(c) 780,701	0.0	XXX	XXX	0	780,701
12.7 Totals	283,735,038	1,132,701,021	859,642,543	932,779,914	1,220,487,268	0	(b) 4,429,345,784	100.0	XXX	XXX	2,527,387,230	1,901,958,554
12.8 Line 12.7 as a % of Col. 7	6.4	25.6	19.4	21.1	27.6	0.0	100.0	XXX	XXX	XXX	57.1	42.9
13. Total Bonds Prior Year												
13.1 NAIC 1	232,696,283	670,423,045	457,754,548	381,740,406	465,369,322	0	XXX	XXX	2,207,983,604	49.9	1,067,463,814	1,140,519,790
13.2 NAIC 2	72,563,278	412,412,684	371,459,738	384,080,487	657,827,028	1,777,023	XXX	XXX	1,900,120,238	42.9	1,266,085,921	634,034,317
13.3 NAIC 3	13,604,753	100,641,355	78,194,891	13,063,864	40,316,504	0	XXX	XXX	245,821,367	5.6	135,520,703	110,300,664
13.4 NAIC 4	9,951,984	39,589,277	11,802,001	636,234	1,192,091	0	XXX	XXX	63,171,587	1.4	12,790,629	50,380,958
13.5 NAIC 5	3,208,314	4,861,485	691,234	0	0	0	XXX	XXX	(c) 8,761,033	0.2	0	8,761,033
13.6 NAIC 6	0	0	0	0	208,521	0	XXX	XXX	(c) 208,521	0.0	0	208,521
13.7 Totals	332,024,612	1,227,927,846	919,902,412	779,520,991	1,164,913,466	1,777,023	XXX	XXX	(b) 4,426,066,350	100.0	2,481,861,067	1,944,205,283
13.8 Line 13.7 as a % of Col. 9	7.5	27.7	20.8	17.6	26.3	0.0	XXX	XXX	100.0	XXX	56.1	43.9
14. Total Publicly Traded Bonds												
14.1 NAIC 1	61,004,876	214,982,560	164,657,871	225,070,577	413,936,214	0	1,079,652,098	24.4	1,067,463,814	24.1	1,079,652,098	XXX
14.2 NAIC 2	37,023,079	202,794,228	193,431,254	361,416,238	543,090,603	0	1,337,755,402	30.2	1,266,085,921	28.6	1,337,755,402	XXX
14.3 NAIC 3	3,883,071	28,600,499	27,715,479	11,254,172	28,897,001	0	100,350,222	2.3	135,520,703	3.1	100,350,222	XXX
14.4 NAIC 4	165,690	2,894,973	0	627,283	655,876	0	4,343,822	0.1	12,790,629	0.3	4,343,822	XXX
14.5 NAIC 5	47,643	5,190,401	47,643	0	0	0	5,285,687	0.1	0	0.0	5,285,687	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	102,124,359	454,462,661	385,852,247	598,368,270	986,579,694	0	2,527,387,231	57.1	2,481,861,067	56.1	2,527,387,231	XXX
14.8 Line 14.7 as a % of Col. 7	4.0	18.0	15.3	23.7	39.0	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	2.3	10.3	8.7	13.5	22.3	0.0	57.1	XXX	XXX	XXX	57.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	126,132,331	396,765,547	243,773,769	162,046,304	94,517,381	0	1,023,235,332	23.1	1,140,519,790	25.8	XXX	1,023,235,332
15.2 NAIC 2	47,199,481	201,032,036	189,893,103	171,637,965	138,857,394	0	748,619,979	16.9	634,034,317	14.3	XXX	748,619,979
15.3 NAIC 3	3,046,238	50,122,019	31,236,141	638,136	0	0	85,042,534	1.9	110,300,664	2.5	XXX	85,042,534
15.4 NAIC 4	4,848,225	27,548,456	3,752,742	0	532,799	0	36,682,222	0.8	50,380,958	1.1	XXX	36,682,222
15.5 NAIC 5	5,204	2,587,720	4,915,622	89,239	0	0	7,597,785	0.2	8,761,033	0.2	XXX	7,597,785
15.6 NAIC 6	379,200	182,582	218,919	0	0	0	780,701	0.0	208,521	0.0	XXX	780,701
15.7 Totals	181,610,679	678,238,360	473,790,296	334,411,644	233,907,574	0	1,901,958,553	42.9	1,944,205,283	43.9	XXX	1,901,958,553
15.8 Line 15.7 as a % of Col. 7	9.5	35.7	24.9	17.6	12.3	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	4.1	15.3	10.7	7.5	5.3	0.0	42.9	XXX	XXX	XXX	XXX	42.9

(a) Includes $ 2,487,177,971 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 7,000,000 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 $ 0 current year, $ prior year of bonds with 5GI designations and $ 0 current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's 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 $ 4,775,000 ; NAIC 2 $ 34,120,654 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,310,946	5,007,610	16,089,817	6,810,839	9,996,934	XXX	40,216,146	0.9	48,681,954	1.1	40,216,146	0
1.02 Residential Mortgage-Backed Securities	46	193	230	3,940	0	XXX	4,409	0.0	2,676,048	0.1	4,409	0
1.03 Commercial Mortgage-Backed Securities	1,651,061	6,657,908	5,428,227	2,628,017	268,111	XXX	16,633,324	0.4	16,363,244	0.4	16,633,324	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	3,962,053	11,665,711	21,518,274	9,442,796	10,265,045	XXX	56,853,879	1.3	67,721,246	1.5	56,853,879	0
2. All Other Governments												
2.01 Issuer Obligations	52,847	5,546,784	36,376,075	89,239	29,659,015	XXX	71,723,960	1.6	86,574,047	2.0	33,938,576	37,785,384
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	52,847	5,546,784	36,376,075	89,239	29,659,015	XXX	71,723,960	1.6	86,574,047	2.0	33,938,576	37,785,384
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	6,796,750	0	0	0	XXX	6,796,750	0.2	12,543,812	0.3	6,796,750	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	6,796,750	0	0	0	XXX	6,796,750	0.2	12,543,812	0.3	6,796,750	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	4,658,484	12,007,927	5,437,599	5,894,863	211,868	XXX	28,210,741	0.6	25,132,487	0.6	19,660,741	8,550,000
5.02 Residential Mortgage-Backed Securities	2,348,485	5,640,664	7,321,146	5,993,355	1,551,983	XXX	22,855,633	0.5	26,154,053	0.6	22,855,633	0
5.03 Commercial Mortgage-Backed Securities	1,333,467	3,801,663	482,032	0	0	XXX	5,617,162	0.1	9,286,668	0.2	5,617,162	0
5.04 Other Loan-Backed and Structured Securities	155,078	3,697,849	16,660,141	3,893,227	12,543,926	XXX	36,950,221	0.8	42,920,212	1.0	34,380,221	2,570,000
5.05 Totals	8,495,514	25,148,103	29,900,918	15,781,445	14,307,777	XXX	93,633,757	2.1	103,493,420	2.3	82,513,757	11,120,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	146,106,147	624,459,735	591,071,676	830,859,568	1,117,083,444	XXX	3,309,580,570	74.7	3,026,913,447	68.4	2,151,709,409	1,157,871,161
6.02 Residential Mortgage-Backed Securities	12,039,284	28,443,022	50,424,901	18,624,180	1,710,634	XXX	111,242,021	2.5	122,126,902	2.8	3,629,861	107,612,160
6.03 Commercial Mortgage-Backed Securities	87,499,809	194,675,185	45,193,147	28,098,377	0	XXX	355,466,518	8.0	456,648,123	10.3	80,154,141	275,312,377
6.04 Other Loan-Backed and Structured Securities	25,579,383	214,914,554	68,549,453	23,859,606	1,128,149	XXX	334,031,145	7.5	436,650,255	9.9	30,934,595	303,096,550
6.05 Totals	271,224,623	1,062,492,496	755,239,177	901,441,731	1,119,922,227	XXX	4,110,320,254	92.8	4,042,338,727	91.3	2,266,428,006	1,843,892,248
7. Hybrid Securities												
7.01 Issuer Obligations	0	7,566,285	11,916,706	6,024,703	40,511,093	XXX	66,018,787	1.5	88,548,634	2.0	59,482,487	6,536,300
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	13,484,893	4,691,394	0	5,822,112	XXX	23,998,399	0.5	23,069,442	0.5	21,373,778	2,624,621
7.05 Totals	0	21,051,178	16,608,100	6,024,703	46,333,205	XXX	90,017,186	2.0	111,618,076	2.5	80,856,265	9,160,921
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	1,777,023	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	153,128,424	661,385,091	660,891,873	849,679,212	1,197,462,354	XXX	3,522,546,954	79.5	XXX	XXX	2,311,804,109	1,210,742,845
12.02 Residential Mortgage-Backed Securities	14,387,815	34,083,879	57,746,277	24,621,475	3,262,617	XXX	134,102,063	3.0	XXX	XXX	26,489,903	107,612,160
12.03 Commercial Mortgage-Backed Securities	90,484,337	205,134,756	51,103,406	30,726,394	268,111	XXX	377,717,004	8.5	XXX	XXX	102,404,627	275,312,377
12.04 Other Loan-Backed and Structured Securities	25,734,461	232,097,296	89,900,988	27,752,833	19,494,187	XXX	394,979,765	8.9	XXX	XXX	86,688,594	308,291,171
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	283,735,037	1,132,701,022	859,642,544	932,779,914	1,220,487,269	0	4,429,345,786	100.0	XXX	XXX	2,527,387,233	1,901,958,553
12.10 Line 12.09 as a % of Col. 7	6.4	25.6	19.4	21.1	27.6	0.0	100.0	XXX	XXX	XXX	57.1	42.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	126,140,337	672,402,217	664,852,469	685,214,905	1,139,784,453	XXX	XXX	XXX	3,288,394,381	74.3	2,250,316,796	1,038,077,585
13.02 Residential Mortgage-Backed Securities	18,023,316	40,112,464	57,698,541	30,805,687	4,316,995	XXX	XXX	XXX	150,957,003	3.4	33,113,762	117,843,241
13.03 Commercial Mortgage-Backed Securities	121,444,056	238,472,947	98,114,080	24,017,412	249,540	XXX	XXX	XXX	482,298,035	10.9	107,259,711	375,038,324
13.04 Other Loan-Backed and Structured Securities	66,416,902	276,940,219	99,237,322	39,482,988	20,562,478	XXX	XXX	XXX	502,639,909	11.4	89,393,775	413,246,134
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,777,023	XXX	XXX	1,777,023	0.0	1,777,023	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	332,024,611	1,227,927,847	919,902,412	779,520,992	1,164,913,466	1,777,023	XXX	XXX	4,426,066,351	100.0	2,481,861,067	1,944,205,284
13.10 Line 13.09 as a % of Col. 9	7.5	27.7	20.8	17.6	26.3	0.0	XXX	XXX	100.0	XXX	56.1	43.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	68,791,609	380,097,718	326,378,115	570,143,106	966,393,561	XXX	2,311,804,109	52.2	2,250,316,796	50.8	2,311,804,109	XXX
14.02 Residential Mortgage-Backed Securities	2,852,993	7,071,390	8,309,615	6,703,920	1,551,985	XXX	26,489,903	0.6	33,113,762	0.7	26,489,903	XXX
14.03 Commercial Mortgage-Backed Securities	29,757,015	37,368,501	32,382,983	2,628,017	268,111	XXX	102,404,627	2.3	107,259,711	2.4	102,404,627	XXX
14.04 Other Loan-Backed and Structured Securities	722,742	29,925,054	18,781,535	18,893,227	18,366,038	XXX	86,688,596	2.0	89,393,775	2.0	86,688,596	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	1,777,023	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	102,124,359	454,462,663	385,852,248	598,368,270	986,579,695	0	2,527,387,235	57.1	2,481,861,067	56.1	2,527,387,235	XXX
14.10 Line 14.09 as a % of Col. 7	4.0	18.0	15.3	23.7	39.0	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	2.3	10.3	8.7	13.5	22.3	0.0	57.1	XXX	XXX	XXX	57.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	84,336,815	281,287,373	334,513,758	279,536,106	231,068,793	XXX	1,210,742,845	27.3	1,038,077,585	23.5	XXX	1,210,742,845
15.02 Residential Mortgage-Backed Securities	11,534,822	27,012,489	49,436,662	17,917,555	1,710,632	XXX	107,612,160	2.4	117,843,241	2.7	XXX	107,612,160
15.03 Commercial Mortgage-Backed Securities	60,727,322	167,766,255	18,720,423	28,098,377	0	XXX	275,312,377	6.2	375,038,324	8.5	XXX	275,312,377
15.04 Other Loan-Backed and Structured Securities	25,011,719	202,172,242	71,119,453	8,859,606	1,128,149	XXX	308,291,169	7.0	413,246,134	9.3	XXX	308,291,169
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	181,610,678	678,238,359	473,790,296	334,411,644	233,907,574	0	1,901,958,551	42.9	1,944,205,284	43.9	XXX	1,901,958,551
15.10 Line 15.09 as a % of Col. 7	9.5	35.7	24.9	17.6	12.3	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	4.1	15.3	10.7	7.5	5.3	0.0	42.9	XXX	XXX	XXX	XXX	42.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	6,741,728	6,741,728			
3. Accrual of discount	0				
4. Unrealized valuation increase/(decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	1,966,728	1,966,728			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,775,000	4,775,000	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	4,775,000	4,775,000	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			15,851,239
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		10,070,104	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		53,048	10,123,152
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		809,598	
	3.2 Section 2, Column 19		742,882	1,552,480
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			4,706,414
6.	Considerations received/(paid) on terminations, Section 2, Column 15			16,128,523
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)			16,104,762
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			16,104,762

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 Adjustments				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)				
	4.23 SSAP No. 108 Adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	16,104,646	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		16,104,646
4.	Part D, Section 1, Column 6	43,928,744	
5.	Part D, Section 1, Column 7	(27,824,098)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	16,104,646	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		16,104,646
10.	Part D, Section 1, Column 9	43,928,744	
11.	Part D, Section 1, Column 10	(27,824,098)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	29,326,109	19,719,405	9,606,704	0
2. Cost of cash equivalents acquired	5,282,252,150	4,193,773,828	1,088,478,322	
3. Accrual of discount	135	135		
4. Unrealized valuation increase/(decrease)	0			
5. Total gain (loss) on disposals	9,165	9,165		
6. Deduct consideration received on disposals	5,227,325,198	4,179,381,879	1,047,943,319	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	84,262,361	34,120,654	50,141,707	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	84,262,361	34,120,654	50,141,707	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
LL-0411		WEST LAFAYETTE	IN		02/22/2005	5.520	96,580	0	0	0	0	0	10,500,000	12/02/2004
LL-0509		ROUND ROCK	TX		11/01/2021	5.600	116,255	0	0	0	0	0	1,650,000	08/24/2005
LL-0608		SUN CITY	FL		09/22/2006	6.500	150,039	0	0	0	0	0	1,440,000	07/27/2006
LL-0704		INDIANAPOLIS	IN		08/02/2007	6.090	1,334,820	0	0	0	0	0	4,660,000	06/26/2007
LL-0805		NICHOLASVILLE	KY		06/25/2008	6.100	309,256	0	0	0	0	0	1,285,000	05/06/2008
LL-0807		SPRINFIELD	IL		11/25/2008	6.700	2,226,678	0	0	0	0	0	7,200,000	08/10/2008
LL-0812		GASTONIA	NC		11/17/2008	6.550	157,662	0	0	0	0	0	1,265,000	10/09/2008
LL-0902		BECKLEY	WV		03/08/2010	7.300	412,306	0	0	0	0	0	1,600,000	10/19/2009
LL-0907		ORLANDO	FL		09/03/2009	7.125	85,083	0	0	0	0	0	1,350,000	08/17/2009
LL-0908		HOUSTON	TX		10/01/2009	7.200	1,308,228	0	0	0	0	0	4,445,000	08/18/2009
LL-0913		SIMPSONVILLE	SC		12/28/2010	7.000	2,121,046	0	0	0	0	0	6,850,000	10/10/2010
LL-1002		ASHLAND	KY		06/30/2010	6.625	99,205	0	0	0	0	0	2,500,000	04/22/2010
LL-1003		INDEPENDENCE	MO		08/12/2010	6.250	380,492	0	0	0	0	0	7,600,000	05/13/2010
LL-1506	CF	COLUMBUS	OH		09/23/2015	4.360	9,378,214	0	0	0	0	0	22,800,000	07/13/2015
LL-1601	CF	WATSONVILLE	CA		01/04/2016	4.125	14,915,905	0	0	0	0	0	54,000,000	07/07/2015
LL-1602	CF	CLARKSVILLE	TN		07/01/2016	4.200	16,418,543	0	0	0	0	0	26,000,000	05/11/2016
LL-1604	CF	LAFAYETTE	IN		12/22/2016	4.250	12,142,711	0	0	0	0	0	20,100,000	11/10/2016
LL-1701	CF	WEST CHESTER	OH		01/30/2017	4.650	6,777,702	0	0	0	0	0	15,300,000	12/28/2016
LL-1702	CF	KISSIMMEE	FL		03/02/2017	4.500	27,729,217	0	0	0	0	0	48,000,000	10/31/2016
LL-1703	CF	COLUMBUS	OH		06/13/2017	4.600	36,974,568	0	0	0	0	0	53,030,000	05/16/2017
LL-1705	CF	PORT WENTWORTH	GA		12/07/2017	5.000	29,302,114	0	0	0	0	0	50,000,000	05/02/2017
LL-1706	CF	PLAIN CITY	OH		06/21/2018	4.250	13,369,697	0	0	0	0	0	36,800,000	04/04/2018
LL-1801	CF	JOHNSTON	IA		07/11/2018	4.750	19,543,165	0	0	0	0	0	29,900,000	02/26/2018
LL-1802	CF	KANSAS CITY	MO		12/11/2018	4.900	33,092,302	0	0	0	0	0	59,300,000	09/19/2018
LL-1901	CF	FINDLAY	OH		01/30/2019	5.150	19,728,667	0	0	0	0	0	49,260,000	11/07/2018
LL-1902	CF	ANN ARBOR	MI		10/23/2019	3.850	40,504,529	0	0	0	0	0	76,400,000	10/01/2019
LL-2001	CF	DAVENPORT	FL		02/27/2020	3.700	31,609,585	0	0	0	0	0	52,500,000	01/07/2020
LL-2002	CF	CARRBORO	NC		05/22/2020	3.300	15,034,570	0	0	0	0	0	22,900,000	03/20/2020
LL-2003	CF	GREENWOOD	IN		06/15/2020	3.625	21,176,467	0	0	0	0	0	33,500,000	04/02/2020
LL-2004	CF	TRENTON	OH		11/16/2020	4.500	9,728,727	0	0	0	0	0	17,800,000	08/19/2020
LL-2103	CF	OKLAHOMA CITY	OK		06/04/2021	3.650	14,750,000	0	0	0	0	0	22,000,000	03/24/2021
LL-2104	CF	BLOOMINGTON	IN		08/25/2021	3.520	17,567,757	0	0	0	0	0	29,250,000	05/17/2021
LL-2105	CF	MOORESVILLE	IN		09/10/2021	3.350	26,000,000	0	0	0	0	0	43,500,000	07/27/2021
LL-2106	CF	KISSIMMEE	FL		12/06/2021	3.700	8,900,436	0	0	0	0	0	19,000,000	09/16/2021
LL-2107	CF	HERNDON	VA		10/19/2021	3.150	36,600,000	0	0	0	0	0	62,300,000	09/24/2021
LL-2201	CF	NOBLESVILLE	IN		02/14/2022	3.870	17,154,828	0	0	0	0	0	30,800,000	11/19/2021
LL-2202	CF	RIVERTON	UT		02/15/2022	3.570	20,750,000	0	0	0	0	0	35,610,000	12/17/2021
LL-2203	CF	RIVERTON	UT		02/15/2022	3.570	26,800,000	0	0	0	0	0	44,140,000	12/17/2021
LL-2204	CF	WEST CHESTER	OH		03/18/2022	3.400	15,330,373	0	0	0	0	0	23,000,000	01/20/2022
LL-2205	CF	CAPE CANAVERAL	FL		03/24/2022	4.220	15,857,088	0	0	0	0	0	41,300,000	01/20/2022
LL-2206		COVINGTON	KY		07/13/2021	5.060	22,750,000	0	0	0	0	0	34,500,000	06/16/2021
LL-2207	CF	EL PASO	TX		04/29/2022	3.750	22,000,000	0	0	0	0	0	37,400,000	03/21/2022
LL-2208	CF	SEASIDE	CA		05/06/2022	3.600	24,500,000	0	0	0	0	0	45,700,000	04/12/2022
LL-2209	CF	CHARLESTON	SC		06/27/2022	5.140	18,986,772	0	0	0	0	0	47,800,000	05/26/2022
LL-2210	CF	OGDEN	UT		09/21/2022	5.250	4,875,000	0	0	0	0	0	8,930,000	07/08/2021
LL-2211	CF	AMERICAN CANYON	CA		09/22/2022	5.300	31,000,442	0	0	0	0	0	59,500,000	08/11/2022
LL-2212	CF	CLEARFIELD	UT		10/21/2022	6.190	18,100,000	0	0	0	0	0	28,700,000	07/08/2022
LL-2301		SEATTLE	WA		04/21/2021	4.380	43,500,000	0	0	0	0	0	83,820,000	02/08/2021
LL-2401		MOUNT PLEASANT	SC		02/13/2024	7.983	16,954,389	0	0	0	0	0	58,430,580	11/10/2023
LL-2402		ST. AUGUSTINE	FL		05/29/2024	6.620	9,000,000	0	0	0	0	0	18,225,000	03/14/2024
0599999. Mortgages in good standing - Commercial mortgages-all other							777,601,418	0	0	0	0	0	1,493,840,580	XXX
0899999. Total Mortgages in good standing							777,601,418	0	0	0	0	0	1,493,840,580	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 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							777,601,418	0	0	0	0	0	1,493,840,580	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
LL-2301	SEATTLE	WA		04/21/2021	4.380	0	10,980,203	83,820,000
LL-2401	MOUNT PLEASANT	SC		02/13/2024	7.983	57,823	16,896,566	58,430,580
LL-2402	ST. AUGUSTINE	FL		05/29/2024	6.620	9,000,000	0	18,225,000
0599999. Mortgages in good standing - Commercial mortgages-all other						9,057,823	27,876,769	160,475,580
0899999. Total Mortgages in good standing						9,057,823	27,876,769	160,475,580
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						9,057,823	27,876,769	160,475,580

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
LL-0503	WEST CHESTER	OH		04/12/2005	02/28/2024	142,422	0	0	0	0	0	0	126,256	126,256	0	0	0
LL-0903	SIMPSONVILLE	SC		11/25/2009	11/27/2024	2,171,305	0	0	0	0	0	0	1,996,015	1,996,015	0	0	0
LL-0905	MEMPHIS	TN		07/29/2009	08/01/2024	140,460	0	0	0	0	0	0	17,930	17,930	0	0	0
LL-1402	UNION CITY	CA		08/25/2014	09/16/2024	31,433,685	0	0	0	0	0	0	29,976,583	29,976,583	0	0	0
0199999. Mortgages closed by repayment						33,887,872	0	0	0	0	0	0	32,116,784	32,116,784	0	0	0
LL-0411	WEST LAFAYETTE	IN		02/22/2005		469,933	0	0	0	0	0	0	373,353	373,353	0	0	0
LL-0503	WEST CHESTER	OH		04/12/2005		142,422	0	0	0	0	0	0	16,166	16,166	0	0	0
LL-0509	ROUND ROCK	TX		11/01/2021		226,194	0	0	0	0	0	0	109,939	109,939	0	0	0
LL-0608	SUN CITY	FL		09/22/2006		224,667	0	0	0	0	0	0	74,628	74,628	0	0	0
LL-0704	INDIANAPOLIS	IN		08/02/2007		1,467,452	0	0	0	0	0	0	132,631	132,631	0	0	0
LL-0805	NICHOLASVILLE	KY		06/25/2008		378,118	0	0	0	0	0	0	68,862	68,862	0	0	0
LL-0807	SPRINFIELD	IL		11/25/2008		2,401,215	0	0	0	0	0	0	174,537	174,537	0	0	0
LL-0812	GASTONIA	NC		11/17/2008		191,050	0	0	0	0	0	0	33,388	33,388	0	0	0
LL-0902	BECKLEY	WV		03/08/2010		488,646	0	0	0	0	0	0	76,340	76,340	0	0	0
LL-0903	SIMPSONVILLE	SC		11/25/2009		2,171,305	0	0	0	0	0	0	175,290	175,290	0	0	0
LL-0905	MEMPHIS	TN		07/29/2009		140,460	0	0	0	0	0	0	122,530	122,530	0	0	0
LL-0907	ORLANDO	FL		09/03/2009		152,606	0	0	0	0	0	0	67,522	67,522	0	0	0
LL-0908	HOUSTON	TX		10/01/2009		1,535,952	0	0	0	0	0	0	227,724	227,724	0	0	0
LL-0913	SIMPSONVILLE	SC		12/28/2010		2,243,523	0	0	0	0	0	0	122,477	122,477	0	0	0
LL-1002	ASHLAND	KY		06/30/2010		260,624	0	0	0	0	0	0	161,419	161,419	0	0	0
LL-1003	INDEPENDENCE	MO		08/12/2010		860,919	0	0	0	0	0	0	480,427	480,427	0	0	0
LL-1402	UNION CITY	CA		08/25/2014		31,433,685	0	0	0	0	0	0	1,457,102	1,457,102	0	0	0
LL-1506	COLUMBUS	OH		09/23/2015		10,041,265	0	0	0	0	0	0	663,051	663,051	0	0	0
LL-1601	WATSONVILLE	CA		01/04/2016		17,206,923	0	0	0	0	0	0	2,291,017	2,291,017	0	0	0
LL-1602	CLARKSVILLE	TN		07/01/2016		16,845,875	0	0	0	0	0	0	427,333	427,333	0	0	0
LL-1604	LAFAYETTE	IN		12/22/2016		12,446,076	0	0	0	0	0	0	303,365	303,365	0	0	0
LL-1701	WEST CHESTER	OH		01/30/2017		7,182,748	0	0	0	0	0	0	405,046	405,046	0	0	0
LL-1702	KISSIMMEE	FL		03/02/2017		28,627,112	0	0	0	0	0	0	897,896	897,896	0	0	0
LL-1703	COLUMBUS	OH		06/13/2017		37,745,837	0	0	0	0	0	0	771,269	771,269	0	0	0
LL-1705	PORT WENTWORTH	GA		12/07/2017		30,168,673	0	0	0	0	0	0	866,559	866,559	0	0	0
LL-1706	PLAIN CITY	OH		06/21/2018		14,048,984	0	0	0	0	0	0	679,287	679,287	0	0	0
LL-1801	JOHNSTON	IA		07/11/2018		19,930,444	0	0	0	0	0	0	387,279	387,279	0	0	0
LL-1802	KANSAS CITY	MO		12/11/2018		33,684,009	0	0	0	0	0	0	591,707	591,707	0	0	0
LL-1901	FINDLAY	OH		01/30/2019		20,651,412	0	0	0	0	0	0	922,745	922,745	0	0	0
LL-1902	ANN ARBOR	MI		10/23/2019		41,346,493	0	0	0	0	0	0	841,964	841,964	0	0	0
LL-2001	DAVENPORT	FL		02/27/2020		32,331,061	0	0	0	0	0	0	721,476	721,476	0	0	0
LL-2002	CARRBORO	NC		05/22/2020		15,347,406	0	0	0	0	0	0	312,836	312,836	0	0	0
LL-2003	GREENWOOD	IN		06/15/2020		21,591,468	0	0	0	0	0	0	415,000	415,000	0	0	0
LL-2004	TRENTON	OH		11/16/2020		10,135,039	0	0	0	0	0	0	406,312	406,312	0	0	0
LL-2104	BLOOMINGTON	IN		08/25/2021		17,915,064	0	0	0	0	0	0	347,307	347,307	0	0	0
LL-2106	KISSIMMEE	FL		12/06/2021		9,078,446	0	0	0	0	0	0	178,010	178,010	0	0	0
LL-2201	NOBLESVILLE	IN		02/14/2022		17,789,693	0	0	0	0	0	0	634,864	634,864	0	0	0
LL-2204	WEST CHESTER	OH		03/18/2022		15,781,438	0	0	0	0	0	0	451,065	451,065	0	0	0
LL-2205	CAPE CANAVERAL	FL		03/24/2022		16,248,239	0	0	0	0	0	0	391,150	391,150	0	0	0
LL-2209	CHARLESTON	SC		06/27/2022		19,421,321	0	0	0	0	0	0	434,548	434,548	0	0	0
LL-2211	AMERICAN CANYON	CA		09/22/2022		31,476,025	0	0	0	0	0	0	475,583	475,583	0	0	0
0299999. Mortgages with partial repayments						541,829,822	0	0	0	0	0	0	18,691,004	18,691,004	0	0	0
0599999 - Totals						575,717,694	0	0	0	0	0	0	50,807,788	50,807,788	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								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	First Eagle Direct Lending Fund III, LLC		BOSTON	MA	First Eagle Direct Lending Fund III, LLC	2.A FE	10/24/2016		598,024	748,656	748,656	(73,545)					259,546	3,950,788	1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									598,024	748,656	748,656	(73,545)	0	0	0	0	259,546	3,950,788	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	4.B	01/15/2013	2.	65,279,265	77,399,492	77,399,492	7,522,369							26.370
81375P-10-1	Securities Lending Fund, LLC		CINCINNATI	OH	Securities Lending Fund, LLC	1.G	05/13/2024		10,395,655	10,395,655	10,395,655								0.168
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									75,674,920	87,795,147	87,795,147	7,522,369	0	0	0	0	0	0	XXX
000000-00-0	Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018		7,252,339	7,799,263	7,799,263	1,767,269					1,599,437	1,965,903	3.400
000000-00-0	Benefit Street Partners Debt Fund IV LP		Wilmington	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		11,928,757	11,911,040	11,911,040	979,389					1,229,098	4,605,729	1.200
000000-00-0	Goldman Sachs LP II LP		NEW YORK	NY	Goldman Sachs LP II LP		07/30/2019		35,419,216	37,986,070	37,986,070	2,379,484					1,037,878	4,500,000	3.450
000000-00-0	Goldman Sachs LP LP		NEW YORK	NY	Goldman Sachs LP LP		07/16/2016		122,869	19,102	19,102	(64,688)					56,198	275,000	0.440
000000-00-0	Golub Capital Partners Golub Capital Partners 11		Chicago	IL	Golub Capital Partners Golub Capital Partners 11		04/01/2018		3,846,034	4,461,909	4,461,909	432,710					78,691	625,000	0.440
000000-00-0	Maranon Capital L.P. Senior Credit Strategies V		Chicago	IL	Maranon Capital L.P. Senior Credit Strategies V		09/21/2017		1,547,769	1,253,601	1,253,601	95,519					43,240	320,472	6.230
000000-00-0	Summit Partners III LP		CAYMAN ISLANDS	CYM	Summit Partners III LP		10/01/2018		5,830,188	3,322,366	3,322,366	1,743,022		2,298,608				451,151	4.340
000000-00-0	WATERFALL EDEN FUND LP		NEW YORK	NY	WATERFALL EDEN FUND LP		06/07/2016			263,560	263,560	(2,858)							0.010
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									65,947,172	67,016,911	67,016,911	7,329,847	0	2,298,608	0	0	4,044,542	12,743,255	XXX
000000-00-0	MPC NC 2017 Energy LP		Atlanta	GA	MPC NC 2017 Energy LP		07/31/2017		60,800	60,800	60,800								0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									60,800	60,800	60,800	0	0	0	0	0	0	0	XXX
000000-00-0	TXFL NNN OFFICE INV. HOLDINGS, LLC		CINCINNATI	OH	JDM PARTNERS		07/01/2019		19,642,261	19,642,261	19,642,261	(1,751,633)					1,833,927		29.640
2299999. Joint Venture Interests - Real Estate - Affiliated									19,642,261	19,642,261	19,642,261	(1,751,633)	0	0	0	0	1,833,927	0	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1.D	01/01/2015		9,778,244	8,343,410	9,177,394		(69,809)				559,394		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1.D	11/19/2015		2,449,165	2,180,077	2,455,546		847				125,044		
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15				MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	1.D	02/03/2022		5,426,820	3,905,547	5,406,374		(7,246)				228,465		
628312-AA-8	MUTUAL OF OMAHA INS CO 6.8% Due 6/15/2036 JD15				MUTUAL OF OMAHA INS CO 6.8% Due 6/15/2036 JD15	1.G	09/11/2007		5,002,578	5,934,340	5,175,150		19,561				380,120		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	1.C	01/01/2015		5,863,800	5,547,165	5,608,631		(25,836)				337,500		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1.C	01/01/2015		9,680,690	9,231,832	9,484,882		(19,889)				545,670		
682441-AA-8	ONEAMERICA FINL PARTNERS 7% Due 10/15/2033 A015				ONEAMERICA FINL PARTNERS 7% Due 10/15/2033 A015	1.G	06/19/2007		5,020,020	5,049,444	5,004,650		(1,349)				349,230		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1.D	01/01/2011		8,180,370	7,761,054	7,839,144		(34,963)				479,500		
2799999. Surplus Debentures, etc - Unaffiliated									51,401,687	47,952,869	50,151,771	0	(138,684)	0	0	0	3,004,923	0	XXX
000000-00-0	R4 Housing Partners IV L.P.		New York	NY	R4 Capital		12/11/2014		3,676,343	4,200,184	3,676,343	0	(2,121,004)					0	15.650
000000-00-0	Great Lakes Cap. Fund For Housing 30, LP		Lansing	MI	GLCF		10/07/2015		5,207,454	5,786,971	5,782,452	0	(1,971,229)					574,999	13.540
000000-00-0	R4 Housing Partners V L.P.		New York	NY	R4 Capital		12/07/2015		5,257,375	5,510,131	5,308,203	0	(2,276,913)				942,964	50,828	9.110
000000-00-0	R4 Housing Partners VI L.P.		New York	NY	R4 Capital		10/14/2016		6,768,679	6,576,125	6,555,183	0	(2,020,892)					232,487	17.550
000000-00-0	R4 Housing Partners VIII L.P.		New York	NY	R4 Capital		08/08/2017		6,722,806	8,237,774	7,621,179	0	(2,045,441)					898,373	15.630
000000-00-0	R4 Housing Partners IX L.P.		New York	NY	R4 Capital		01/11/2018		8,677,115	10,548,772	9,756,918	0	(2,140,398)					1,079,803	11.220
000000-00-0	Alliant Tax Credit Fund 92, LTD		Woodland Hills	CA	Alliant Asset Mngt. Comp. LLC		08/20/2018		11,368,410	13,412,048	12,320,222	0	(2,263,191)					951,812	12.730
000000-00-0	Alliant Tax Credit Fund 94, LTD		Woodland Hills	CA	Alliant Asset Mngt. Comp. LLC		03/26/2019		12,004,999	13,711,204	12,811,939	0	(2,377,561)					806,940	17.150
000000-00-0	Boston Capital Corp Tax Credit Fund XLIX, LP		Boston	MA	BCCTF XLIX		11/20/2020		14,547,702	18,468,504	17,345,350	0	(2,064,423)					2,797,648	30.360
000000-00-0	R4 Housing Partners XV L.P.		New York	NY	R4 Capital		12/21/2020		14,664,104	18,949,317	17,917,791	0	(2,019,111)					3,253,687	13.970
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									88,894,987	105,401,030	99,095,580	0	(21,300,163)	0	0	0	942,964	10,646,577	XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AUDAX MEZZANINE Audax Direct II		WILMINGTON	DE	AUDAX MEZZANINE Audax Direct II		06/29/2022		3,628,754	4,431,810	4,431,810	(342,953)					29,250	3,814,886	36.350
000000-00-0	First Eagle Direct Lending Fund IV, LLC		BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	2.A FE	12/03/2018		715,083	2,786,106	2,786,106	253,160						329,480	11.110
000000-00-0	Golub Capital Partners GDLC Feeder Fund		Chicago	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022		5,844,760	6,128,962	6,128,962	932,107					716,331		15.700
000000-00-0	PineBridge Investments L.P.		NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		4,012,797	5,139,068	5,139,068	1,044,762					228,180	1,331,903	0.010
000000-00-0	PineBridge Investments L.P. III		NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022		3,099,051	3,374,087	3,374,087	309,041					34,050	3,442,722	0.020
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									17,300,445	21,860,033	21,860,033	2,196,117	0	0	0	0	1,007,811	8,918,991	XXX
6099999. Total - Unaffiliated									224,203,115	243,040,299	238,933,751	9,452,419	(21,438,847)	2,298,608	0	0	9,259,786	36,259,611	XXX
6199999. Total - Affiliated									95,317,181	107,437,408	107,437,408	5,770,736	0	0	0	0	1,833,927	0	XXX
6299999 - Totals									319,520,296	350,477,707	346,371,159	15,223,155	(21,438,847)	2,298,608	0	0	11,093,713	36,259,611	XXX

1.

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

1A	1A ...$	0	1B ..$	0	1C ..$	15,093,513	1D ..$	24,878,458	1E ..$	0	1F ..$ 0	1G ..$	20,575,455
1B	2A ...$	3,534,762	2B ..$	0	2C ..$	0							
1C	3A ...$	0	3B ..$	0	3C ..$	0							
1D	4A ...$	0	4B ..$	77,399,492	4C ..$	0							
1E	5A ...$	0	5B ..$	0	5C ..$	0							
1F	6 .....$	0											

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016			71,874		1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	71,874	0	XXX
81375P-10-1	Securities Lending Fund, LLC	CINCINNATI	OH	Securities Lending Fund, LLC	05/13/2024		259,500	146,269,412		
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							259,500	146,269,412	0	XXX
000000-00-0	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018			416,449		4.340
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	416,449	0	XXX
000000-00-0	AUDAX MEZZANINE Audax Direct II			AUDAX MEZZANINE Audax Direct II	06/29/2022			1,029,159		36.350
000000-00-0	First Eagle Direct Lending Fund IV, LLC			First Eagle Direct Lending Fund IV, LLC	12/03/2018			37,330		11.110
000000-00-0	Golub Capital Partners GDLC Feeder Fund			Golub Capital Partners GDLC Feeder Fund	08/12/2022			2,670,000		15.700
000000-00-0	PineBridge Investments L.P.			PineBridge Investments L.P.	11/28/2018			487,001		0.010
000000-00-0	PineBridge Investments L.P. III			PineBridge Investments L.P. III	10/20/2022			938,087		0.020
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	5,161,577	0	XXX
6099999. Total - Unaffiliated							0	5,649,900	0	XXX
6199999. Total - Affiliated							259,500	146,269,412	0	XXX
6299999 - Totals							259,500	151,919,312	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	02/15/2024	82,456					0		82,456	82,456			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							82,456	0	0	0	0	0	0	82,456	82,456	0	0	0	0
81375P-10-1	Securities Lending Fund, LLC	CINCINNATI	OH	Securities Lending Fund, LLC	05/13/2024	12/31/2024	136,133,257					0		136,133,257	136,133,257			0	
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							136,133,257	0	0	0	0	0	0	136,133,257	136,133,257	0	0	0	0
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	02/12/2024	9,154,399					0		9,154,399	9,154,399			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	01/25/2024	1,850,132					0		1,850,132	1,850,132			0	
000000-00-0	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019	01/31/2024	5,851,851					0		5,851,851	5,851,851			0	
000000-00-0	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016	01/31/2024	1,804,256					0		1,804,256	1,804,256			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	Chicago	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	01/25/2024	432,313					0		432,313	432,313			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	03/26/2024	1,168,996					0		1,168,996	1,168,996			0	
000000-00-0	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018	08/02/2024	2,504,386					0		2,504,386	2,504,386			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							22,766,333	0	0	0	0	0	0	22,766,333	22,766,333	0	0	0	0
000000-00-0	TXFL NNN Office Inv. Holdings, LLC	Cincinnati	OH	Partial Return of Capital	07/01/2019	12/04/2024	21,626,633					0		232,739	232,739			0	
2299999. Joint Venture Interests - Real Estate - Affiliated							21,626,633	0	0	0	0	0	0	232,739	232,739	0	0	0	0
000000-00-0	AUDAX MEZZANINE Audax Direct II			AUDAX MEZZANINE Audax Direct II	06/29/2022		73,394					0		73,394	73,394			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund			Golub Capital Partners GDLC Feeder Fund	08/12/2022		871,572					0		871,572	871,572			0	
000000-00-0	PineBridge Investments L.P.			PineBridge Investments L.P.	11/28/2018		1,129,341					0		1,129,341	1,129,341			0	
000000-00-0	PineBridge Investments L.P. III			PineBridge Investments L.P. III	10/20/2022		1,370,862					0		1,370,862	1,370,862			0	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							3,445,169	0	0	0	0	0	0	3,445,169	3,445,169	0	0	0	0
34919E-AC-2	Fort Washington 20191A -1 20191A CL SUB Adj % Due 10/20/2032 JAJ020	CINCINNATI	OH	Fort Washington 20191A -1 20191A CL SUB Adj % Due 10/20/2032 JAJ020	11/06/2019	12/12/2024	8,180,394	7,146,994				7,146,994		15,327,389	9,749,798		(5,577,590)	(5,577,590)	2,970,874
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							8,180,394	7,146,994	0	0	0	7,146,994	0	15,327,389	9,749,798	0	(5,577,590)	(5,577,590)	2,970,874
6099999. Total - Unaffiliated							26,293,958	0	0	0	0	0	0	26,293,958	26,293,958	0	0	0	0
6199999. Total - Affiliated							165,940,284	7,146,994	0	0	0	7,146,994	0	151,693,385	146,115,794	0	(5,577,590)	(5,577,590)	2,970,874
6299999 - Totals							192,234,242	7,146,994	0	0	0	7,146,994	0	177,987,343	172,409,752	0	(5,577,590)	(5,577,590)	2,970,874

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
912810-TW-8	U S TREASURY				1.A	5,631,937	98.7970	5,542,505	5,610,000	5,631,826	0	(111)	0	0	4.750	4.718	MN	34,598	66,619	12/13/2024	11/15/2043
912810-UC-0	U S TREASURY				1.A	9,995,671	91.5000	9,570,900	10,460,000	9,996,934	0	1,263	0	0	4.250	4.522	FA	167,914	0	11/22/2024	08/15/2054
912810-UD-8	U S TREASURY				1.A	1,178,991	90.5780	1,182,045	1,305,000	1,179,013	0	22	0	0	4.125	4.896	FA	17,554	0	12/27/2024	08/15/2044
91282C-AJ-0	US TREASURY		SD		1.A	1,865,805	97.4020	1,821,424	1,870,000	1,869,266	0	1,119	0	0	0.250	0.310	FA	1,601	4,675	10/18/2022	08/31/2025
91282C-AM-3	US TREASURY		SD		1.A	439,876	97.0740	429,068	442,000	441,680	0	429	0	0	0.250	0.347	MS	282	1,105	10/07/2020	09/30/2025
91282C-GC-9	US TREASURY NOTES		SD		1.A	201,829	98.8830	197,766	200,000	201,156	0	(339)	0	0	3.875	3.670	JD	43	7,750	01/11/2023	12/31/2027
91282C-KP-5	US TREASURY NOTES				1.A	4,810,842	100.9920	4,766,831	4,720,000	4,806,455	0	(4,387)	0	0	4.625	4.155	AO	37,388	109,150	10/11/2024	04/30/2029
91282C-LF-6	US TREASURY NOTES				1.A	6,479,683	94.6250	6,297,294	6,655,000	6,482,320	0	2,637	0	0	3.875	4.205	FA	97,406	0	10/31/2024	08/15/2034
91282C-LW-9	US TREASURY NOTES		LS		1.A	9,607,445	97.4530	9,516,298	9,765,000	9,607,497	0	52	0	0	4.250	4.452	MN	53,883	0	12/24/2024	11/15/2034
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						40,212,079	XXX	39,324,131	41,027,000	40,216,147	0	685	0	0	XXX	XXX	XXX	410,669	189,299	XXX	XXX
36297E-ZY-4	G2 G2 710059		CF		4	4,332	98.5170	4,191	4,254	4,408	0	85	0	0	4.500	4.046	MON	16	189	10/01/2024	11/20/2060
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						4,332	XXX	4,191	4,254	4,408	0	85	0	0	XXX	XXX	XXX	16	189	XXX	XXX
38378N-F3-2	GNR 2014-50 C		CF		4	845,134	97.9740	875,408	893,509	887,747	0	1,353	0	0	3.400	4.078	MON	2,532	30,379	04/21/2014	02/16/2047
38378N-KB-8	GNR 2013-173 Z		CF		4	6,085,555	82.9200	6,268,790	7,560,020	6,839,358	0	50,832	0	0	3.250	5.339	MON	20,475	207,698	09/01/2024	10/16/2053
38378N-LV-3	GNR 2013-191 Z		CF		4	4,606,651	93.2310	4,437,838	4,760,057	4,686,072	0	7,024	0	0	4.089	4.662	MON	16,222	190,258	12/01/2024	11/16/2053
38378N-YB-3	GNR 2014-24 KZ		CF		4	4,066,782	86.0710	3,709,742	4,310,083	4,152,505	0	9,898	0	0	4.108	4.618	MON	14,755	173,103	12/01/2024	01/16/2054
38379U-NF-9	GNR 2016-45 IO				4	113,683	2.2630	37,768	0	67,642	0	(4,909)	0	0	0.646	16.039	MON	898	24,422	09/24/2019	02/16/2058
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						15,717,805	XXX	15,329,546	17,523,669	16,633,324	0	64,198	0	0	XXX	XXX	XXX	54,882	625,860	XXX	XXX
0109999999. Total - U.S. Government Bonds						55,934,216	XXX	54,657,868	58,554,923	56,853,879	0	64,968	0	0	XXX	XXX	XXX	465,567	815,348	XXX	XXX
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN		D		3.A FE	1,640,000	81.2520	2,031,306	2,500,000	1,823,277	0	86,596	0	0	2.125	7.948	JD	4,427	53,125	10/11/2022	12/01/2030
03846J-X6-2	ARAB REPUBLIC OF EGYPT SOVEREIGN		D		4.C FE	250,250	79.6170	318,469	400,000	251,575	0	583	0	0	8.875	14.363	MN	3,156	35,500	07/06/2022	05/29/2050
040114-HS-2	ARGENTINA SOVEREIGN		D		5.B FE	260,698	77.2230	344,725	446,400	285,857	0	25,159	0	0	0.750	19.662	JJ	1,600	1,674	04/24/2024	07/09/2030
056732-AJ-9	COMMONWEALTH OF BAHAMAS SOVEREIGN		D	2	4.A FE	277,140	95.1520	283,554	298,000	285,273	0	2,734	0	0	6.000	7.278	MN	1,987	17,880	10/08/2021	11/21/2028
059626-AC-5	BANCO NACIONAL DE PANAMA		D	1	2.C FE	5,755,634	79.3730	4,524,243	5,700,000	5,732,749	0	(5,407)	0	0	2.500	2.390	FA	55,417	142,500	08/05/2020	08/11/2030
085209-AD-6	GOVT OF BERMUDA SOVEREIGN		D	2	1.F FE	1,999,720	96.7480	1,934,963	2,000,000	1,999,959	0	1	0	0	3.717	3.717	JJ	32,214	74,340	10/11/2016	01/25/2027
195325-DP-7	COLOMBIA, REPUBLIC OF SOVRGN		D	2	3.A FE	2,980,860	92.5050	2,775,143	3,000,000	2,990,951	0	1,871	0	0	4.500	4.578	MS	39,750	135,000	10/03/2018	03/15/2029
374422-AL-7	REPUBLIC OF GHANA SOVEREIGN		D		5.B FE	10,382	92.7440	10,392	11,205	10,408	0	26	0	0	0.000	10.226	JJ	0	0	10/10/2024	07/03/2026
374422-AM-5	REPUBLIC OF GHANA SOVEREIGN		D		5.B FE	74,000	86.2610	73,063	84,700	74,826	0	826	0	0	5.000	4.996	JJ	0	2,118	10/10/2024	07/03/2029
374422-AN-3	REPUBLIC OF GHANA SOVEREIGN		D		5.B FE	14,133	77.0020	18,164	14,286	153	0	0	0	0	0.000	4.856	MAT	0	0	10/10/2024	01/03/2030
374422-AP-8	REPUBLIC OF GHANA SOVEREIGN		D		5.B FE	87,839	70.2580	85,575	121,800	89,239	0	1,400	0	0	5.000	7.153	JJ	0	3,045	10/10/2024	07/03/2035
455780-CB-0	REPUBLIC OF INDONESIA SOVEREIGN		D		2.B FE	5,287,500	89.9540	4,497,679	5,000,000	5,248,180	0	(6,339)	0	0	4.750	4.400	JJ	107,535	237,500	11/30/2017	07/18/2047
698299-BR-4	REPUBLIC OF PANAMA SOVEREIGN	LS	D	2	2.C FE	10,000,000	75.2450	7,524,517	10,000,000	10,000,000	0	0	0	0	3.298	3.298	JJ	148,410	329,800	01/11/2022	01/19/2033
715638-DT-6	REPUBLIC OF PERU SOVEREIGN	LS	D		2.B FE	4,830,450	66.8910	3,344,561	5,000,000	4,842,858	0	3,483	0	0	3.550	3.739	MS	54,729	177,500	03/03/2021	03/10/2051
71567P-AP-5	PERUSAHAAN PENERBIT SBSN SOVEREIGN		D		2.B FE	4,000,000	88.7530	3,550,124	4,000,000	4,000,000	0	0	0	0	2.800	2.800	JD	2,489	112,000	06/16/2020	06/23/2030
731011-AW-2	REPUBLIC OF POLAND SOVEREIGN		D	2	1.G FE	4,892,500	92.1570	4,607,831	5,000,000	4,894,496	0	1,487	0	0	5.500	5.650	AO	66,458	275,000	08/03/2023	04/04/2053
760942-BD-3	REPUBLICA ORIENT URUGUAY SOVEREIGN		D		2.B FE	4,537,500	88.5290	4,426,445	5,000,000	4,538,113	0	613	0	0	4.975	5.612	AO	49,059	0	11/06/2024	04/20/2055
77586R-AP-5	ROMANIA SOVEREIGN		D		2.C FE	3,717,000	93.0070	3,720,269	4,000,000	3,758,121	0	17,663	0	0	6.000	6.880	MN	24,000	240,000	07/26/2022	05/25/2034
77586R-AS-9	ROMANIA SOVEREIGN	LS	D		2.C FE	5,325,000	101.0220	5,051,104	5,000,000	5,320,769	0	(3,565)	0	0	7.625	7.094	JJ	173,681	381,250	09/06/2023	01/17/2053
896292-AM-1	REPUBLIC OF TRINIDAD & T SOVEREIGN		D	2	3.B FE	11,000,000	98.3360	10,816,947	11,000,000	11,000,000	0	0	0	0	6.400	6.400	JD	9,778	352,000	06/18/2024	06/26/2034
910860-BF-4	UNITED MEXICAN STATES SOVEREIGN		D		2.B FE	4,481,250	72.2600	3,613,007	5,000,000	4,563,024	0	11,089	0	0	4.600	5.293	JJ	100,944	230,000	12/23/2015	01/23/2046
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						71,421,856	XXX	63,547,904	73,580,269	71,723,961	0	138,373	0	0	XXX	XXX	XXX	875,634	2,800,232	XXX	XXX
0309999999. Total - All Other Government Bonds						71,421,856	XXX	63,547,904	73,580,269	71,723,961	0	138,373	0	0	XXX	XXX	XXX	875,634	2,800,232	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
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
489890-KB-8	KENOWA HILLS MICH PUB SCHS SCHOOL DISTRICT			2	1.C FE	3,800,000	100.1500	3,805,713	3,800,000	3,800,000	0	0	0	0	6.375	6.375	MN	40,375	242,250	05/27/2010	05/01/2026
602366-MV-5	MILWAUKEE WIS SCHOOL DISTRICT				1.G FE	2,983,290	100.9460	3,028,373	3,000,000	2,996,750	0	1,328	0	0	5.250	5.301	FA	59,500	157,500	05/27/2010	02/15/2027
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						6,783,290	XXX	6,834,086	6,800,000	6,796,750	0	1,328	0	0	XXX	XXX	XXX	99,875	399,750	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						6,783,290	XXX	6,834,086	6,800,000	6,796,750	0	1,328	0	0	XXX	XXX	XXX	99,875	399,750	XXX	XXX
098825-ZS-4	BOONE CNTY KY SCH DIST FIN COR EDUCATION	CF		2	1.D FE	4,295,476	100.0820	4,238,468	4,235,000	4,235,000	0	0	0	0	5.750	5.560	JD	20,293	243,513	06/04/2010	06/01/2027
142523-BJ-7	CARLISLE-SULLIVAN IND SCH BLDG EDUCATION			2	1.B FE	2,000,000	100.0930	2,001,857	2,000,000	2,000,000	0	0	0	0	5.750	5.750	JJ	53,028	115,000	05/27/2010	01/15/2027
181507-BH-6	CLARK PLEASANT IND MIDDLE SCH EDUCATION				1.B FE	2,510,000	101.6200	2,550,662	2,510,000	2,510,000	0	0	0	0	1.640	1.640	JJ	18,981	41,164	12/08/2009	07/15/2025
45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK			2	1.D FE	613,380	100.2080	601,248	600,000	601,411	0	(648)	0	0	6.210	5.980	FA	15,525	37,260	01/23/2008	02/01/2027
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL			2	1.E FE	3,550,000	100.0000	3,550,000	3,550,000	3,550,000	0	0	0	0	4.650	5.630	JD	452	96,332	07/02/2024	06/30/2028
63607V-AB-2	NFAGEN GENERAL			2	2.B FE	4,640,000	70.7930	3,284,804	4,640,000	4,640,000	0	0	0	0	3.278	3.278	JAJO	38,025	152,099	11/19/2020	10/01/2037
63610H-AA-0	NATIONAL FIN AUTH NH UTL REV POWER			2	2.A FE	5,000,000	101.4760	5,073,792	5,000,000	5,000,000	0	0	0	0	6.890	6.890	AO	86,125	165,551	04/03/2024	04/01/2034
741701-YJ-9	PRINCE GEORGES CNTY MD GENERAL OBLIGATION				1.A FE	1,920,000	102.7870	1,973,513	1,920,000	1,920,000	0	0	0	0	1.615	1.615	MJSD	1,378	31,008	12/04/2009	12/15/2025
915137-5R-0	UNIVERSITY OF TEXAS				1.A FE	1,856,440	94.8970	1,897,949	2,000,000	1,904,329	0	4,678	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
939042-DS-3	WASHINGTON IND ELEM SCH BLDG C SCHOOL DISTRICT			2	1.B FE	1,850,000	100.1050	1,851,946	1,850,000	1,850,000	0	0	0	0	5.900	5.900	JJ	50,330	109,150	05/28/2010	01/15/2027
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						28,235,296	XXX	27,024,239	28,305,000	28,210,740	0	4,030	0	0	XXX	XXX	XXX	320,358	1,086,957	XXX	XXX
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300	CF		4	1.A	312,769	88.8540	267,420	300,965	312,156	0	90	0	0	3.000	2.354	MON	752	9,029	07/24/2012	08/15/2042
31335A-UL-0	FG FG G60587	CF		4	1.A	1,061,736	93.4760	942,617	1,008,401	1,092,011	0	(1,962)	0	0	4.000	2.717	MON	3,361	40,336	11/07/2017	02/01/2046
31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH			4	1.A	48,960	102.2880	53,760	52,557	51,246	0	106	0	0	6.000	7.082	MON	263	3,153	03/20/2002	03/15/2032
3133TJ-DR-1	FREDDIE MAC - CMO FHR 2126 CB			4	1.A	7,167	101.7760	7,247	7,120	7,163	0	(14)	0	0	6.250	5.560	MON	37	445	08/23/2002	02/15/2029
3133TK-FG-0	FHLMC FHR 2140 ND	CF		4	1.A	113,001	102.1170	124,371	121,793	120,107	0	107	0	0	6.500	7.371	MON	660	7,917	11/01/2000	04/15/2029
3136A3-EE-7	FNR 2011-143 PZ	CF		4	1.A	2,641,747	96.7670	2,338,662	2,416,795	2,512,205	0	(4,453)	0	0	4.500	3.600	MON	9,063	108,756	06/26/2012	01/25/2042
3136A9-P8-5	FNR 2012-120 AH	CF		4	1.A	52,032	98.2560	51,771	52,690	52,500	0	55	0	0	2.500	2.779	MON	110	1,317	10/22/2013	02/25/2032
3136AH-VS-6	FNR 2013-136 CZ			4	1.A	4,056,829	91.1490	4,354,141	4,776,963	4,365,029	0	1,044	0	0	3.500	5.151	MON	13,933	167,194	12/06/2013	01/25/2044
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ	CF		4	1.A	6,922,206	84.7200	5,772,481	6,813,612	6,890,438	0	(4,727)	0	0	4.000	3.897	MON	22,712	266,730	12/01/2024	04/25/2057
3137A8-SR-0	FHMS FHR 3841 NW	CF		4	1.A	62,875	99.4800	59,953	60,266	60,254	0	(127)	0	0	4.500	3.946	MON	226	2,712	06/29/2011	04/15/2026
3137B2-DN-7	FHR FHR 4203 NJ			4	1.A	73,876	99.1780	74,126	74,741	74,590	0	48	0	0	3.000	3.239	MON	187	2,242	06/25/2013	10/15/2040
3137BC-6T-0	FHR FHR 4361 WV	CF		4	1.A	945,059	95.6740	911,190	952,388	948,610	0	147	0	0	3.500	3.611	MON	2,778	33,334	06/24/2014	05/15/2044
3137FU-PE-8	FHR 4988 IH IO			4	1.A	958,577	7.8460	745,152	0	733,270	0	(58,092)	0	0	2.500	3.618	MON	19,125	237,418	10/08/2020	07/25/2035
3138EG-QR-8	FN FN AL0463			4	1.A	78,984	98.7610	77,948	78,926	78,808	0	(22)	0	0	3.000	2.952	MON	197	2,368	07/21/2011	07/01/2026
3138EG-QR-8	FN FN AL0463	CF		4	1.A	78,984	98.7610	77,948	78,926	78,808	0	(22)	0	0	3.000	2.952	MON	197	2,368	07/21/2011	07/01/2026
3138EM-LE-9	FNMA FN AL4824	CF		4	1.A	568,757	93.9230	508,757	541,674	561,764	0	(794)	0	0	4.000	3.345	MON	1,806	21,667	04/11/2014	09/01/2043
3138WG-LS-1	FN FN AS6636	CF		4	1.A	2,685,809	87.1470	2,285,075	2,622,101	2,700,829	0	(1,201)	0	0	3.000	2.541	MON	6,555	78,663	02/10/2016	10/01/2045
31392X-5H-7	FHR FHR 2517 BQ	CF		4	1.A	163,348	101.5220	169,003	166,469	165,036	0	77	0	0	5.500	5.849	MON	763	9,156	12/18/2006	10/15/2032
31394F-ED-3	FNR 2005-74 NZ	CF		4	1.A	1,210,054	103.7340	1,029,443	992,387	1,130,204	0	(9,987)	0	0	6.000	4.018	MON	4,962	57,652	12/01/2024	09/25/2035
31396E-HU-3	FREDDIE MAC FHR 3063 LY			4	1.A	38,611	99.8370	39,147	39,211	39,103	0	26	0	0	5.500	5.745	MON	180	2,157	01/26/2006	11/15/2025
31396G-BL-4	FHR FHR 3087 KX			4	1.A	22,850	100.0530	23,378	23,365	23,293	0	24	0	0	5.500	5.780	MON	107	1,285	02/14/2006	12/15/2025
31396G-BL-4	FHR FHR 3087 KX	CF		4	1.A	23,084	100.0530	23,378	23,365	23,303	0	13	0	0	5.500	5.780	MON	107	1,285	01/03/2007	12/15/2025
31396G-LX-7	FHR FHR 3091 CB			4	1.A	35,136	100.1010	35,707	35,671	35,569	0	26	0	0	5.500	5.748	MON	163	1,962	01/27/2006	01/15/2026
31396G-RY-9	FHR FHR 3098 HV			4	1.A	58,141	100.1870	59,193	59,083	58,913	0	41	0	0	5.500	5.747	MON	271	3,249	01/27/2006	01/15/2026
31396H-FA-2	FHR FHR 3107 MY	CF		4	1.A	39,995	99.8590	40,341	40,399	40,290	0	21	0	0	5.500	5.686	MON	185	2,222	12/15/2006	02/15/2026
31396Q-B6-5	FNR 2009-73 LD	CF		4	1.A	431,072	98.2160	475,124	483,756	468,966	0	2,770	0	0	4.000	5.801	MON	1,613	19,350	08/26/2009	09/25/2029
31397H-YG-7	FHR FHR 3329 LB			4	1.A	111,698	100.6300	121,927	121,164	119,548	0	500	0	0	5.500	6.738	MON	555	6,664	06/29/2007	06/15/2027
31397H-YJ-1	FHR FHR 3329 MB			4	1.A	67,819	100.9910	68,512	67,840	67,694	0	(8)	0	0	6.000	6.043	MON	339	4,070	06/29/2007	06/15/2027

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
31398L-W9-5	FHR FHR 3627 QH	CF		4	1.A	1,412	100.0000	1,342	1,342	1,342	0	(3)	0	0	4.000	3.234	MON	4	54	08/26/2010	01/15/2025
31418X-ZQ-4	FNMA FN AD9750	CF		4	1.A	43,237	99.1670	42,198	42,553	42,583	0	(114)	0	0	3.500	2.915	MON	124	1,489	12/02/2010	12/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						22,915,825	XXX	20,781,312	22,056,523	22,855,632	0	(76,431)	0	0	XXX	XXX	XXX	91,335	1,096,244	XXX	XXX
30316K-AE-1	FRESB 2020-SB78 X1			4	1.A	790,415	3.6680	336,797	0	381,722	0	(112,150)	0	0	1.148	(7.581)	MON	8,782	114,307	03/24/2021	06/25/2040
3137BL-N2-0	FHMS K049 X1			4	1.A	5,169,520	0.1980	454,957	0	363,718	0	(1,458,863)	0	0	0.542	7.465	MON	103,604	1,389,637	08/18/2021	07/25/2025
3137BR-QL-2	FHMS FHMS K057 X1			4	1.A	6,378,399	1.3900	1,242,608	0	1,098,306	0	(955,104)	0	0	1.149	4.094	MON	85,607	1,093,277	03/02/2022	07/25/2026
3137FJ-ZB-8	FHMS K084 X1			4	1.A FE	4,540,251	0.8730	2,276,110	0	2,065,088	0	(624,288)	0	0	0.207	8.524	MON	44,904	704,153	07/14/2020	10/25/2028
3137FT-ZS-9	FHMS K110 X1			4	1.A FE	3,095,318	6.8950	1,640,910	0	1,708,329	0	(337,764)	0	0	1.693	3.053	MON	33,576	417,128	09/14/2021	04/25/2030
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						19,973,903	XXX	5,951,382	0	5,617,163	0	(3,488,169)	0	0	XXX	XXX	XXX	276,473	3,718,502	XXX	XXX
13033D-AH-8	CAHFA 2021-3 X CAHFA 2021-2			4	1.B FE	4,088,830	6.7970	4,130,158	0	3,068,206	0	(341,759)	0	0	0.843	3.511	MON	42,687	501,284	09/28/2021	03/25/2035
13080S-ZB-3	CALIFORNIA STWD CMNTYS DEV AUT NURSING HOME			4	1.D FE	2,975,000	93.0770	2,769,052	2,975,000	2,975,000	0	0	0	0	2.050	2.050	FA	25,411	60,988	10/07/2020	08/01/2030
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES	CF		4	1.B FE	2,941,380	91.5670	2,746,996	3,000,000	2,950,858	0	1,135	0	0	4.881	5.002	AO	36,608	146,430	03/27/2014	10/01/2047
56052F-BD-6	MAINE ST HSG AUTH MTGE	CF		2	1.B FE	3,110,000	88.4150	2,749,695	3,110,000	3,110,000	0	0	0	0	3.950	3.950	MN	15,697	122,845	02/04/2015	11/15/2040
592643-AA-8	MET WASHINGTON DC ARPTS			4	2.A FE	1,356,940	118.4030	1,184,033	1,000,000	1,296,754	0	(7,257)	0	0	7.462	5.172	AO	18,655	74,620	07/23/2014	10/01/2046
59335K-CW-5	MIAMI-DADE CNTY FL SEAPORT REV TRANSPORTATION			2	1.F FE	5,000,000	79.5690	3,978,429	5,000,000	5,000,000	0	0	0	0	2.462	2.462	AO	30,775	123,100	08/19/2021	10/01/2034
604160-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG	CF		2	1.A FE	1,296,314	94.3540	1,223,123	1,296,314	1,296,314	0	0	0	0	3.230	3.230	MON	3,489	41,864	07/17/2019	08/01/2049
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME			2	1.E FE	2,570,000	100.0000	2,570,000	2,570,000	2,570,000	0	0	0	0	4.650	4.693	MON	10,196	93,619	05/28/2024	09/01/2030
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION	CF		4	1.D FE	7,000,000	97.0100	6,790,723	7,000,000	7,000,000	0	0	0	0	5.310	5.310	FA	154,875	371,700	01/23/2014	08/01/2046
792905-DW-8	ST PAUL MN HEALTH PARTNERS	CF		4	1.F FE	2,000,000	98.1780	1,963,568	2,000,000	2,000,000	0	0	0	0	4.189	4.189	JJ	41,890	83,780	05/29/2015	07/01/2027
812643-DA-9	SEATTLE WASH MUN LT & PWR REV	CF		4	1.C FE	999,550	102.6620	1,026,624	1,000,000	999,863	0	18	0	0	5.470	5.472	FA	22,792	54,700	05/17/2010	02/01/2030
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT	CF		2	1.F FE	400,000	100.1950	400,780	400,000	400,000	0	0	0	0	7.250	7.248	MN	3,706	36,250	05/08/2008	05/15/2028
92812U-G3-5	VASHSG 2013-D A			4	1.A FE	374,238	95.6630	358,007	374,238	374,238	0	0	0	0	4.300	4.321	MON	1,341	14,752	12/04/2013	12/25/2043
92812V-CB-0	VIRGINIA ST HSG DEV AUTH MULTIFAMILY HSG	CF		4	1.B FE	3,500,000	91.8300	3,214,060	3,500,000	3,500,000	0	0	0	0	4.366	4.366	MN	25,468	152,810	10/29/2014	11/01/2034
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	CF		4	1.B FE	408,989	89.7510	367,071	408,989	408,989	0	0	0	0	3.250	3.261	MON	1,108	13,294	03/11/2013	08/25/2042
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						38,021,241	XXX	35,472,319	33,634,541	36,950,222	0	(347,863)	0	0	XXX	XXX	XXX	434,698	1,892,036	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						109,146,265	XXX	89,229,252	83,996,064	93,633,757	0	(3,908,433)	0	0	XXX	XXX	XXX	1,122,864	7,793,739	XXX	XXX
723048-AA-8	PINEBRIDGE				2.C FE	7,032,509	100.0000	7,032,509	7,032,509	7,032,509	0	0	0	0	9.099	9.696	MJSD	1,777	493,147	07/02/2024	09/21/2032
723048-AB-6	PINEBRIDGE				4.A FE	3,196,600	100.0000	3,196,600	3,196,600	3,196,600	0	0	0	0	11.099	11.748	MJSD	986	269,393	07/02/2024	09/21/2032
001192-AH-6	SOUTHERN CO GAS CAPITAL			1	2.A FE	3,993,320	101.0990	4,043,950	4,000,000	3,994,609	0	180	0	0	5.875	5.887	MS	69,194	235,000	03/16/2011	03/15/2041
00164V-AF-0	AMC NETWORKS INC			1	5.A FE	5,009,493	78.2530	3,910,279	4,997,000	4,999,830	0	(2,587)	0	0	4.250	4.213	FA	80,230	212,373	01/26/2021	02/15/2029
00175P-AB-9	AMN HEALTHCARE INC	LS		1	3.C FE	2,233,000	94.8990	2,119,095	2,233,000	2,233,000	0	0	0	0	4.625	4.625	AO	25,819	103,276	09/26/2019	10/01/2027
00206R-BA-9	AT&T INC			1	2.B FE	4,966,800	97.3710	4,868,562	5,000,000	4,974,980	0	881	0	0	5.550	5.596	FA	104,833	277,500	08/15/2011	08/15/2041
00287Y-CA-5	ABBVIE INC			1	1.G FE	1,993,168	85.5060	1,710,125	2,000,000	1,994,172	0	276	0	0	4.050	4.076	MN	9,000	81,000	11/19/2020	11/21/2039
00287Y-DB-2	ABBVIE INC			1	1.G FE	2,524,453	89.1380	2,228,460	2,500,000	2,521,876	0	(669)	0	0	4.750	4.682	MS	34,965	118,750	11/19/2020	03/15/2045
00440E-AH-0	ACE INA HOLDINGS INC			1	1.F FE	1,061,720	110.9210	1,109,213	1,000,000	1,037,215	0	(2,199)	0	0	6.700	6.237	MN	8,561	67,000	04/09/2007	05/15/2036
00440E-AW-7	ACE INA HOLDINGS INC			1	1.F FE	1,252,994	85.2330	1,052,625	1,235,000	1,249,627	0	(447)	0	0	4.350	4.263	MN	8,655	53,723	02/17/2016	11/03/2045
00653V-AC-5	ADAPTHEALTH LLC			1	4.A FE	775,000	89.8990	696,715	775,000	775,000	0	0	0	0	4.625	4.625	FA	14,935	35,844	12/15/2020	08/01/2029
007589-AA-2	ADVOCATE HEALTH			1	1.C FE	4,000,000	96.9620	3,878,491	4,000,000	4,000,000	0	0	0	0	3.829	3.829	FA	57,860	153,160	08/07/2018	08/15/2028
007589-AC-8	ADVOCATE HEALTH			1	1.C FE	5,000,000	71.0530	3,552,628	5,000,000	5,000,000	0	0	0	0	3.387	3.387	AO	35,752	169,350	11/07/2019	10/15/2049
010392-FL-7	ALABAMA POWER CO			1	1.E FE	4,002,683	82.1170	2,755,021	3,355,000	3,906,289	0	(21,055)	0	0	4.150	3.027	FA	52,599	139,233	02/26/2020	08/15/2044
010392-FS-2	ALABAMA POWER CO			1	1.F FE	3,718,200	82.0850	2,462,539	3,000,000	3,632,415	0	(18,765)	0	0	4.300	3.035	JJ	59,483	129,000	02/26/2020	07/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
015271-BB-4	ALEXANDRIA REAL ESTATE	LS		1	2.A FE	3,980,000	89.0430	3,561,728	4,000,000	3,980,769	0	290	0	0	5.150	5.182	AO	43,489	206,000	02/02/2023	04/15/2053
01959L-AA-0	ALLINA HEALTH SYSTEM			1	1.E FE	4,000,000	88.8610	3,554,441	4,000,000	4,000,000	0	0	0	0	4.805	4.805	MN	24,559	192,200	09/09/2015	11/15/2045
02079K-AF-4	ALPHABET	LS		1	1.C FE	5,976,900	55.4650	5,546,499	10,000,000	5,982,543	0	5,643	0	0	2.050	4.788	FA	77,444	0	12/05/2024	08/15/2050
023135-AP-1	AMAZON.COM INC			1	1.E FE	2,405,385	99.6050	2,241,121	2,250,000	2,342,213	0	(7,803)	0	0	4.800	4.276	JD	7,800	108,000	05/01/2015	12/05/2034
023135-BJ-4	AMAZON.COM INC			1	1.E FE	992,661	82.2720	822,722	1,000,000	993,650	0	167	0	0	4.050	4.093	FA	14,513	40,500	06/06/2018	08/22/2047
02343U-AG-0	AMCOR FINANCE USA INC			1	2.B FE	4,841,616	98.3700	4,918,516	5,000,000	4,961,396	0	27,596	0	0	3.625	4.227	AO	31,719	181,250	04/23/2020	04/28/2026
02343U-AJ-4	AMCOR FINANCE USA INC			1	2.B FE	10,358,250	101.1270	10,618,316	10,500,000	10,375,019	0	11,199	0	0	5.625	5.805	MN	57,422	590,625	06/13/2023	05/26/2033
02360F-AB-2	UNION ELECTRIC CO			1	1.F FE	1,326,675	99.4450	1,491,677	1,500,000	1,390,209	0	5,644	0	0	5.300	6.143	FA	33,125	79,500	01/30/2007	08/01/2037
02369F-AA-5	AMER AGCREDIT FLCA/PCA STRUCTURED NOTE			2	2.B FE	2,478,750	81.2930	2,438,793	3,000,000	2,533,321	0	29,181	0	0	3.375	5.194	JD	4,500	101,250	02/01/2023	06/15/2036
025537-AP-6	AMERICAN ELECTRIC POWER			1	2.B FE	998,290	64.3190	643,187	1,000,000	998,435	0	39	0	0	3.250	3.259	MS	10,833	32,500	03/03/2020	03/01/2050
025816-DV-8	AMERICAN EXPRESS CO			1	1.F FE	680,000	100.3640	682,477	680,000	680,000	0	0	0	0	5.043	5.043	JJ	14,765	0	07/22/2024	07/26/2028
02665W-FA-4	AMERICAN HONDA FINANCE				1.G FE	1,651,815	99.9970	1,649,951	1,650,000	1,650,274	0	(1,541)	0	0	5.040	5.680	FMAN	11,666	48,498	06/20/2024	02/12/2025
02665W-FM-8	AMERICAN HONDA FINANCE				1.G FE	1,650,000	99.9970	1,649,943	1,650,000	1,650,000	0	0	0	0	4.990	5.882	JAJO	18,357	25,087	07/10/2024	01/12/2026
031162-DF-4	AMGEN INC			1	2.A FE	6,960,940	77.3570	5,414,984	7,000,000	6,962,603	0	719	0	0	4.200	4.233	FA	105,350	294,000	02/17/2022	02/22/2052
032177-AJ-6	AMSTED INDUSTRIES			1	3.C FE	3,802,015	94.0440	3,466,448	3,686,000	3,747,523	0	(16,870)	0	0	4.625	4.191	MN	21,783	170,478	03/04/2022	05/15/2030
035229-CN-1	ANHEUSER-BUSCH COS INC			1	1.G FE	2,403,781	108.3810	2,452,670	2,263,000	2,398,024	0	(4,076)	0	0	6.500	5.956	FA	61,290	147,095	08/03/2023	02/01/2043
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1	1.G FE	10,067,952	91.0630	9,333,981	10,250,000	10,088,847	0	1,818	0	0	4.900	5.001	FA	209,271	502,250	01/06/2021	02/01/2046
03523T-BT-4	ANHEUSER-BUSCH			1	1.G FE	5,902,611	84.5690	5,162,064	6,104,000	5,928,003	0	3,988	0	0	4.439	4.640	AO	63,976	270,957	08/21/2017	10/06/2048
035240-AG-5	ANHEUSER-BUSCH INBEV FIN			1	1.G FE	2,122,236	92.7470	1,854,934	2,000,000	2,096,740	0	(3,699)	0	0	4.950	4.539	JJ	45,650	99,000	12/16/2016	01/15/2042
03636#-AA-0	ANSELL USA INC PRIVATE PLACEMENT			1	2.B	18,000,000	100.0000	18,000,000	18,000,000	18,000,000	0	0	0	0	6.126	7.183	MJSD	24,504	962,220	03/21/2024	03/21/2031
036752-AS-2	ELEVANCE HEALTH, INC			1	2.A FE	4,981,800	69.3080	3,465,401	5,000,000	4,982,967	0	380	0	0	3.600	3.620	MS	53,000	180,000	03/08/2021	03/15/2051
037411-AM-7	APACHE CORP				2.C FE	11,198,040	103.4830	11,141,021	10,766,000	11,197,310	0	(730)	0	0	7.375	7.018	FA	299,953	0	11/07/2024	08/15/2047
037411-AW-5	APACHE CORP			1	2.C FE	9,201,759	86.8710	9,218,702	10,612,000	9,210,026	0	8,267	0	0	5.100	6.452	MS	180,404	0	11/01/2024	09/01/2040
037833-AL-4	APPLE INC			1	1.B FE	3,207,168	82.7370	2,879,246	3,480,000	3,264,436	0	7,555	0	0	3.850	4.343	MN	21,214	133,980	01/21/2016	05/04/2043
037833-BA-7	APPLE INC			1	1.B FE	5,405,340	76.5490	4,592,943	6,000,000	5,528,134	0	15,005	0	0	3.450	4.024	FA	81,650	207,000	04/29/2015	02/09/2045
037833-BH-2	APPLE INC			1	1.B FE	1,992,700	88.1500	1,762,997	2,000,000	1,994,021	0	176	0	0	4.375	4.397	MN	11,667	87,500	05/06/2015	05/13/2045
037833-BX-7	APPLE INC			1	1.B FE	2,982,690	91.2860	2,738,578	3,000,000	2,985,437	0	392	0	0	4.650	4.686	FA	49,600	139,500	02/16/2016	02/23/2046
04010L-BF-9	ARES CAPITAL CORP	LS		1	2.B FE	814,645	100.9130	837,579	830,000	816,985	0	2,340	0	0	5.875	6.306	MS	16,254	29,528	02/16/2024	03/01/2029
04351L-AB-6	ASCHEA			1	1.C FE	2,000,000	79.7980	1,595,958	2,000,000	2,000,000	0	0	0	0	3.945	3.945	MN	10,082	78,900	04/25/2016	11/15/2046
045054-AF-0	ASHTEAD CAPITAL INC			1	2.C FE	7,030,770	98.2180	7,326,059	7,459,000	7,305,703	0	52,908	0	0	4.375	5.220	FA	123,281	326,331	03/07/2019	08/15/2027
049560-AW-5	ATMOS ENERGY			1	1.G FE	6,954,990	60.9240	4,264,670	7,000,000	6,957,901	0	1,009	0	0	2.850	2.882	FA	75,367	199,500	09/21/2021	02/15/2052
05279#-AJ-8	AUTOLIV ASP INC PP			1	2.B FE	5,000,000	97.1080	4,855,412	5,000,000	5,000,000	0	0	0	0	4.440	4.440	AO	41,933	247,000	04/16/2014	04/23/2029
05329W-AM-4	AUTONATION, INC			1	2.C FE	4,917,350	99.5250	4,976,228	5,000,000	4,979,004	0	26,347	0	0	4.500	5.068	AO	56,250	225,000	07/26/2022	10/01/2025
05351W-AC-7	AVANGRID INC			1	2.B FE	669,134	99.4690	676,387	680,000	675,417	0	6,284	0	0	3.200	5.533	AO	4,594	10,880	07/31/2024	04/15/2025
05366D-AA-6	AVIATION CAPITAL GROUP			1	2.C FE	4,943,600	104.6240	5,231,220	5,000,000	4,954,008	0	6,726	0	0	6.375	6.575	JJ	146,979	345,313	06/12/2023	07/15/2030
053773-BC-0	AVIS BUDGET CAR RENTAL			1	3.C FE	2,020,833	97.7340	1,954,680	2,000,000	2,000,000	0	(2,995)	0	0	5.750	5.558	JJ	53,028	115,000	12/18/2020	07/15/2027
053773-BJ-5	AVIS BUDGET CAR RENTAL			1	4.A FE	251,809	103.1560	250,670	243,000	251,487	0	(322)	0	0	8.250	7.393	JJ	6,014	0	11/14/2024	01/15/2030
05379B-AQ-0	AVISTA CORP			1	1.G FE	4,994,950	82.0270	4,101,361	5,000,000	4,995,469	0	106	0	0	4.350	4.356	JD	18,125	217,500	05/15/2018	06/01/2048
05531F-BE-2	BB&T CORPORATION			2	2.A FE	1,624,165	99.5380	1,625,453	1,633,000	1,625,371	0	1,206	0	0	3.700	4.802	JD	4,364	30,211	12/03/2024	06/05/2025
057224-AK-3	BAKER HUGHES INC			1	1.G FE	3,930,300	104.6500	3,139,500	3,000,000	3,309,610	0	(69,190)	0	0	6.875	4.077	JJ	95,104	206,250	02/18/2014	01/15/2029
06051G-HS-1	BANK OF AMERICA CORP			1	1.G FE	5,000,000	81.5280	4,076,419	5,000,000	5,000,000	0	0	0	0	4.330	4.330	MS	63,747	216,500	03/12/2019	03/15/2050
06654D-AD-9	BANNER HEALTH	LS		1	1.D FE	5,013,900	83.5380	4,176,897	5,000,000	5,008,180	0	(1,400)	0	0	1.897	1.867	JJ	47,425	94,850	10/20/2020	01/01/2031
067316-AH-2	BARCARDI			1	2.C FE	6,508,810	89.5370	4,476,847	5,000,000	6,365,254	0	(37,193)	0	0	5.300	3.563	MN	33,861	265,000	01/12/2021	05/15/2048
070101-J#-8	BASIN ELECTRIC PRIVATE PLACEMENT			1	1.F	23,958,333	104.6020	25,060,818	23,958,333	23,958,333	0	0	0	0	6.390	6.390	FA	578,354	179,268	02/12/2024	02/15/2054
07274N-AL-7	BAYER US FINANCE II LLC			1	2.B FE	2,978,130	96.0380	2,881,139	3,000,000	2,990,459	0	2,146	0	0	4.375	4.463	JD	5,833	131,250	06/18/2018	12/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07274N-BE-2	BAYER US FINANCE II LLC			1	2.B FE	2,898,534	75.6270	2,268,802	3,000,000	2,914,047	0	2,720	0	0	4.650	4.884	MN	17,825	139,500	07/10/2018	11/15/2043
072863-AF-0	BAYLOR SCOTT & WHITE			1	1.D FE	2,000,000	79.6390	1,592,786	2,000,000	2,000,000	0	0	0	0	3.967	3.967	MN	10,138	79,340	04/06/2016	11/15/2046
072863-AJ-2	BAYLOR SCOTT & WHITE			1	1.D FE	3,750,000	63.4220	2,378,340	3,750,000	3,750,000	0	0	0	0	2.839	2.839	MN	13,604	106,463	01/14/2021	11/15/2050
073096-A#-6	BAYPORT POLYMERS LLC PRIVATE PLACEMENT			1	1.E PL	30,000,000	97.9660	29,389,698	30,000,000	30,000,000	0	0	0	0	5.050	5.050	FA	572,333	1,515,000	02/08/2023	02/15/2033
073952-AB-9	BEACON FUNDING TRUST			1	2.B FE	4,776,040	98.6160	4,684,241	4,750,000	4,775,509	0	(531)	0	0	6.266	6.226	FA	46,299	0	10/30/2024	08/15/2054
07911E-AA-0	BELLEVUE 10 APTS LLC				1.D FE	4,200,000	100.0000	4,200,000	4,200,000	4,200,000	0	0	0	0	4.490	5.551	MON	16,204	52,028	09/05/2024	04/01/2060
080555-AE-5	BELO A H CORP			1	3.C FE	49,558	103.9500	44,699	43,000	45,673	0	(1,017)	0	0	7.750	4.985	JD	278	3,333	11/18/2020	06/01/2027
080555-AF-2	BELO A H CORP			1	3.C FE	2,991,921	103.3220	2,735,975	2,648,000	2,763,978	0	(38,952)	0	0	7.250	5.479	MS	56,527	191,980	12/08/2020	09/15/2027
084664-BV-2	BERKSHIRE HATHAWAY INC			1	1.C FE	4,842,400	86.4500	4,322,499	5,000,000	4,875,031	0	4,291	0	0	4.300	4.501	MN	27,472	215,000	12/03/2015	05/15/2043
084664-CQ-2	BERKSHIRE HATHAWAY INC			1	1.C FE	4,974,650	82.4690	4,123,460	5,000,000	4,977,537	0	541	0	0	4.200	4.230	FA	79,333	210,000	08/07/2018	08/15/2048
096630-AE-8	BOARDWALK PIPELINES LLC			1	2.C FE	4,943,000	101.2170	5,060,856	5,000,000	4,989,458	0	6,716	0	0	5.950	6.103	JD	24,792	297,500	05/11/2016	06/01/2026
096630-AF-5	BOARDWALK PIPELINES LLC			1	2.C FE	4,982,950	98.9410	4,947,058	5,000,000	4,995,042	0	1,772	0	0	4.450	4.491	JJ	102,597	222,500	01/05/2017	07/15/2027
097023-CB-9	BOEING CO			1	2.C FE	928,370	68.3940	683,935	1,000,000	936,674	0	1,506	0	0	3.850	4.276	MN	6,417	38,500	10/30/2018	11/01/2048
097023-CX-1	BOEING CO			1	2.C FE	6,979,850	92.1680	4,608,397	5,000,000	6,899,126	0	(25,229)	0	0	5.930	3.930	MN	49,417	296,500	08/24/2021	05/01/2060
09778P-AB-1	BON SECOURS MERCY			1	1.E FE	2,000,000	83.3380	1,666,754	2,000,000	2,000,000	0	0	0	0	2.095	2.095	JD	3,492	41,900	10/07/2020	06/01/2031
09778P-AC-9	BON SECOURS MERCY			1	1.E FE	8,540,540	66.7390	7,541,466	11,300,000	8,663,975	0	52,177	0	0	3.205	4.804	JD	30,180	362,165	07/19/2022	06/01/2050
110122-CR-7	BRISTOL-MYERS SQUIBB			1	1.F FE	4,958,323	80.9960	4,049,783	5,000,000	4,961,336	0	853	0	0	4.250	4.301	AO	38,368	212,500	07/17/2020	10/26/2049
110122-DG-0	BRISTOL-MYERS SQUIBB			1	1.G FE	2,644,200	94.4480	1,888,957	2,000,000	2,579,004	0	(22,499)	0	0	5.250	3.178	FA	39,667	105,000	01/03/2022	08/15/2043
110122-DH-8	BRISTOL-MYERS SQUIBB			1	1.F FE	4,968,870	88.2050	4,410,238	5,000,000	4,972,432	0	853	0	0	4.625	4.668	MN	29,549	231,250	07/17/2020	05/15/2044
11135E-AA-2	BROADSTONE NET LEASE INC-A			1	2.B FE	3,698,840	82.7050	3,973,170	4,804,000	3,816,222	0	114,603	0	0	2.600	6.421	MS	36,777	124,904	12/20/2023	09/15/2031
11283#-AB-7	Brookfield Power PP			1	2.B PL	500,000	100.5510	502,757	500,000	500,000	0	0	0	0	5.910	5.910	JD	1,231	29,550	12/10/2005	12/16/2025
114259-AP-9	BROOKLYN UNION GAS CO			1	2.A FE	10,001,550	80.8620	8,086,178	10,000,000	10,001,013	0	(38)	0	0	4.504	4.503	MS	138,873	450,400	03/11/2016	03/10/2046
115637-AL-4	BROWN-FORMAN CORP -CL B			1	1.G FE	1,557,960	77.9280	1,558,552	2,000,000	1,576,071	0	13,281	0	0	3.750	5.637	JJ	34,583	75,000	08/14/2023	01/15/2043
118230-AM-3	BUCKEYE PARTNERS			1	3.C FE	3,707,063	86.0540	3,119,453	3,625,000	3,692,956	0	(2,066)	0	0	5.850	5.685	MN	27,097	212,063	08/15/2016	11/15/2043
12189L-AA-9	BURLINGTON NORTH SANTA FE			1	1.F FE	1,033,300	102.4500	1,024,504	1,000,000	1,023,207	0	(994)	0	0	5.750	5.520	MN	9,583	57,500	11/19/2010	05/01/2040
12189L-AS-0	BURLINGTON NORTH SANTA FE			1	1.F FE	1,054,730	91.4430	914,429	1,000,000	1,042,737	0	(1,420)	0	0	4.900	4.561	AO	12,250	49,000	09/26/2014	04/01/2044
12189T-AG-9	BURLINGTON NORTH SANTA FE			1	1.F FE	2,070,860	105.4090	2,108,181	2,000,000	2,016,538	0	(5,037)	0	0	6.875	6.556	JD	11,458	137,500	07/27/2007	12/01/2027
1248EP-CK-7	CHARTER COMM OPT LLC/CAP			1	3.C FE	341,832	87.1060	373,684	429,000	356,960	0	8,951	0	0	4.250	7.762	FA	7,597	18,233	11/15/2023	02/01/2031
12513G-BJ-7	CDW LLC/CDW FINANCE	LS		1	2.C FE	17,231,000	89.1410	17,828,144	20,000,000	17,607,114	0	274,961	0	0	3.569	5.683	JD	59,483	713,800	12/19/2023	12/01/2031
125523-AH-3	CIGNA CORP			1	2.A FE	7,000,309	98.0030	6,860,191	7,000,000	6,999,887	0	(69)	0	0	4.375	4.374	AO	64,653	306,250	08/20/2019	10/15/2028
125523-AJ-9	CIGNA CORP			1	2.A FE	4,991,891	90.6830	4,534,152	5,000,000	4,993,305	0	328	0	0	4.800	4.813	FA	90,667	240,000	08/20/2019	08/15/2038
125523-AK-6	CIGNA CORP			1	2.A FE	6,474,100	85.1740	4,258,686	5,000,000	6,336,180	0	(37,456)	0	0	4.900	3.276	JD	10,889	245,000	02/18/2021	12/15/2048
125896-BU-3	CMS ENERGY CORP			1	2.C FE	785,680	94.3200	750,784	796,000	785,777	0	33	0	0	4.750	4.837	JD	3,151	28,500	12/04/2024	06/01/2050
12626P-AM-5	CRH AMERICA INC			1	2.A FE	2,996,310	99.4470	2,983,395	3,000,000	2,999,629	0	329	0	0	3.875	3.890	MN	13,885	116,250	05/12/2015	05/18/2025
12626P-AN-3	CRH AMERICA INC			1	2.A FE	5,986,560	90.8410	5,450,441	6,000,000	5,988,866	0	283	0	0	5.125	5.139	MN	36,729	307,500	01/27/2016	05/18/2045
126307-AY-3	CSC HOLDINGS INC	LS		1	6. FE	267,000	68.3830	182,582	267,000	182,582	(84,418)	0	0	0	7.500	7.498	MS	5,896	20,025	11/27/2018	04/01/2028
126307-BA-4	CSC HOLDINGS INC			1	6. FE	717,025	56.8520	379,200	667,000	379,200	(307,213)	(6,666)	0	0	5.750	4.801	JJ	17,685	38,353	12/18/2019	01/15/2030
126307-BD-8	CSC HOLDINGS INC	LS		1	6. FE	412,045	52.0000	218,919	421,000	218,919	(196,123)	847	0	0	4.625	4.903	JD	1,623	19,471	03/23/2021	12/01/2030
12636Y-AB-8	CRH AMERICA FINANCE INC			1	2.A FE	4,971,100	81.1860	4,059,314	5,000,000	4,975,073	0	636	0	0	4.400	4.435	MN	31,778	220,000	05/02/2017	05/09/2047
126408-GX-5	CSX CORP	LS		1	1.G FE	8,975,638	86.6640	8,228,725	9,495,000	9,081,543	0	14,046	0	0	4.400	4.760	MS	139,260	417,780	02/12/2016	03/01/2043
126408-HC-0	CSX CORP			1	1.G FE	2,685,379	77.2180	2,428,513	3,145,000	2,744,525	0	7,943	0	0	3.950	4.826	MN	20,705	124,228	01/25/2016	05/01/2050
12662P-AD-0	CVR ENERGY INC			1	4.B FE	5,000,000	92.5550	4,627,758	5,000,000	5,000,000	0	0	0	0	5.750	5.750	FA	108,611	287,500	01/10/2020	02/15/2028
126650-BX-7	CVS CORP			1	2.B FE	6,335,095	92.7100	6,026,176	6,500,000	6,399,453	0	4,358	0	0	5.750	5.988	MN	47,757	373,750	03/22/2024	05/15/2041
126650-CM-0	CVS CORP			1	2.B FE	10,375,400	90.8550	9,085,494	10,000,000	10,236,107	0	(18,153)	0	0	4.875	4.584	JJ	218,021	487,500	12/23/2015	07/20/2035
126650-CN-8	CVS CORP			1	2.B FE	4,288,660	84.1050	3,364,215	4,000,000	4,255,608	0	(8,938)	0	0	5.125	4.608	JJ	91,681	205,000	01/06/2021	07/20/2045

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
131347-CK-0	CALPINE CORP			1	3.A FE	245,980	99.9960	250,990	251,000	249,844	0	755	0	0	5.250	5.589	JD	1,098	13,178	03/07/2019	06/01/2026
14149Y-BM-9	CARDINAL HEALTH INC			1	2.B FE	2,000,000	79.8960	1,597,923	2,000,000	2,000,000	0	0	0	0	4.368	4.368	JD	3,883	87,360	06/01/2017	06/15/2047
141784-AM-0	CARGILL INC				1.F FE	3,000,000	104.2810	3,128,432	3,000,000	3,000,000	0	0	0	0	7.410	7.410	MN	28,405	222,300	07/10/2008	06/18/2027
143905-AP-2	CARRIAGE SERVICES INC		LS	1	4.C FE	325,000	90.9500	295,587	325,000	325,000	0	0	0	0	4.250	4.250	MN	1,765	13,813	04/29/2021	05/15/2029
144285-AL-7	CARPENTER TECHNOLOGY			1	3.B FE	3,037,970	100.3090	2,908,966	2,900,000	2,916,925	0	(30,341)	0	0	6.375	5.619	JJ	85,248	184,875	09/09/2020	07/15/2028
14448C-AS-3	CARRIER GLOBAL CORP			1	2.B FE	3,384,876	71.8420	2,431,835	3,385,000	3,384,647	0	5	0	0	3.577	3.577	AO	28,925	121,081	12/10/2020	04/05/2050
14448C-BD-5	CARRIER GLOBAL CORP		LS	1	2.B FE	2,994,715	105.8080	3,174,235	3,000,000	2,994,433	0	(283)	0	0	6.200	6.213	MS	54,767	147,250	02/23/2024	03/15/2054
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	1.G FE	3,686,840	83.5450	3,341,788	4,000,000	3,763,022	0	8,893	0	0	4.350	4.869	MN	29,000	174,000	05/07/2014	11/01/2042
15089Q-AP-9	CELANESE US HOLDINGS LLC			1	2.C FE	542,365	101.6900	547,092	538,000	542,119	0	(246)	0	0	6.379	6.249	JJ	15,825	17,160	04/25/2024	07/15/2032
15135B-AV-3	CENTENE CORP			1	2.C FE	2,929,495	89.0860	3,077,910	3,455,000	3,055,450	0	64,762	0	0	3.375	6.032	FA	44,051	116,606	12/28/2022	02/15/2030
151895-E#-2	CENTERPOINT PROPERTY TRUST PP			1	1.G FE	8,000,000	88.4100	7,072,822	8,000,000	8,000,000	0	0	0	0	2.830	2.830	AO	39,620	226,400	10/23/2020	10/28/2030
151895-F*-5	CENTERPOINT PROPERTY TRUST PP			1	1.G FE	4,000,000	84.3020	3,372,093	4,000,000	4,000,000	0	0	0	0	2.930	2.930	JJ	54,693	117,200	01/04/2021	01/13/2033
15189W-AR-1	CENTERPOINT CENTERPOINT ENERGY RES			1	2.B FE	9,625,361	103.6070	7,770,518	7,500,000	9,429,849	0	(144,920)	0	0	6.100	3.277	JD	38,125	457,500	07/28/2023	12/01/2035
15189X-AT-5	CENTERPOINT ENER HOUSTON			1	1.F FE	2,484,825	80.6130	2,015,317	2,500,000	2,486,489	0	314	0	0	4.250	4.286	FA	44,271	106,250	01/10/2019	02/01/2049
15477C-AA-3	CNTRL PARENT/CDK GLB INC			1	4.B FE	252,858	98.9480	245,391	248,000	252,407	0	(452)	0	0	7.250	6.757	JD	799	8,990	09/16/2024	06/15/2029
161175-AZ-7	CHARTER COMM OPT LLC/CAP			1	2.C FE	5,555,505	99.8190	5,559,901	5,570,000	5,555,974	0	469	0	0	6.384	6.416	AO	67,167	337,394	06/11/2024	10/23/2035
161175-BA-1	CHARTER COMM OPT LLC/CAP			1	2.C FE	9,085,852	94.4800	8,503,219	9,000,000	9,073,457	0	(1,752)	0	0	6.484	6.411	AO	110,228	583,560	12/06/2016	10/23/2045
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP			1	2.C FE	504,465	86.7590	520,557	600,000	513,864	0	9,399	0	0	3.250	5.746	JJ	8,179	19,500	01/05/2024	01/31/2032
16412X-AG-0	CHENIERE CORP CHRISTI HD			1	2.B FE	5,000,000	100.5280	5,026,376	5,000,000	5,000,000	0	0	0	0	5.125	5.125	JD	712	256,250	12/22/2017	06/30/2027
166756-AH-9	CHEVRON USA INC			1	1.D FE	3,492,811	56.3270	3,497,353	6,209,000	3,493,497	0	686	0	0	2.343	5.568	FA	56,170	0	12/24/2024	08/12/2050
16876A-AA-2	CHILDREN'S HOSPITAL MED			1	1.C FE	5,000,000	85.8020	4,290,124	5,000,000	5,000,000	0	0	0	0	4.268	4.268	MN	27,268	213,400	10/30/2014	05/15/2044
16876A-AB-0	CHILDREN'S HOSPITAL MED			1	1.C FE	5,000,000	95.8300	4,791,486	5,000,000	5,000,000	0	0	0	0	2.853	2.853	MN	18,228	142,650	11/02/2016	11/15/2026
172062-AE-1	CINCINNATI FINANCIAL			1	1.G FE	2,025,480	104.0430	2,080,869	2,000,000	2,013,883	0	(1,024)	0	0	6.125	6.029	MN	20,417	122,500	02/02/2007	11/01/2034
17275R-BU-5	CISCO SYSTEMS INC			1	1.E FE	9,781,400	97.1010	9,710,063	10,000,000	9,781,400	0	0	0	0	5.300	5.450	FA	184,028	0	12/30/2024	02/26/2054
172967-EC-1	CITIGROUP				1.G FE	1,973,620	100.1460	2,002,917	2,000,000	1,983,382	0	876	0	0	5.875	5.970	MN	10,444	117,500	05/21/2007	05/29/2037
172967-MU-2	CITIGROUP			2	3.A FE	379,109	97.4160	394,534	405,000	397,324	0	7,553	0	0	4.000	6.123	MJSD	945	16,200	05/11/2022	12/10/2025
172967-NM-9	CITIGROUP			1	1.G FE	1,406,328	100.2150	1,403,011	1,400,000	1,402,681	0	(3,647)	0	0	6.018	6.088	MJSD	2,086	22,304	09/19/2024	03/17/2026
17325F-BH-0	CITIBANK NA			2	1.E FE	475,000	100.2780	476,321	475,000	475,000	0	0	0	0	5.198	6.038	FMAN	3,888	7,063	07/30/2024	08/06/2026
17327C-AP-8	CITIGROUP INC			2	1.G FE	525,420	100.0420	525,219	525,000	525,077	0	(343)	0	0	5.184	5.323	JAJO	5,093	7,877	09/24/2024	01/25/2026
17327C-AU-7	CITIGROUP INC			2	2.B FE	10,000,000	95.3140	9,531,353	10,000,000	10,000,000	0	0	0	0	5.411	5.411	MS	153,312	0	09/12/2024	09/19/2039
174610-BF-1	CITIZENS FINANCIAL GROUP		LS	1	2.A FE	562,000	101.4820	570,328	562,000	562,000	0	0	0	0	5.841	5.841	JJ	14,407	16,413	01/18/2024	01/23/2030
18539U-AC-9	CLEARWAY ENERGY OPERATIN			1	3.B FE	509,000	95.6160	486,685	509,000	509,000	0	0	0	0	4.750	4.750	MS	7,119	24,178	12/04/2019	03/15/2028
185508-AE-8	CLECO POWER LLC			1	1.G FE	3,111,570	106.1920	3,185,774	3,000,000	3,107,015	0	(4,555)	0	0	6.500	6.048	JD	16,250	195,000	04/29/2024	12/01/2035
185508-AG-3	CLECO POWER LLC			1	1.G FE	5,087,650	100.1090	5,005,458	5,000,000	5,087,092	0	(558)	0	0	6.000	5.830	JD	25,000	150,000	10/28/2024	12/01/2040
191216-CQ-1	COCA-COLA CO			1	1.E FE	4,967,900	82.7270	4,136,373	5,000,000	4,970,446	0	639	0	0	4.200	4.238	MS	56,000	210,000	03/20/2020	03/25/2050
19565C-AA-8	COLONIAL ENTERPRISES INC			1	1.G FE	4,997,450	90.4100	4,520,497	5,000,000	4,998,409	0	246	0	0	3.250	3.256	MN	20,764	162,500	05/06/2020	05/15/2030
195869-AG-7	COLONIAL PIPE LINE			1	1.G FE	1,999,460	112.4870	2,249,734	2,000,000	1,999,949	0	12	0	0	7.630	7.630	MN	13,141	152,600	04/02/2002	04/15/2032
198280-AF-6	COLUMBIA PIPELINE GROUP			1	2.A FE	3,230,525	99.7360	3,241,406	3,250,000	3,239,279	0	8,754	0	0	4.500	5.289	JD	12,188	73,125	10/22/2024	06/01/2025
198280-AH-2	COLUMBIA PIPELINE GROUP			1	2.A FE	7,608,514	96.1980	6,733,885	7,000,000	7,530,232	0	(15,378)	0	0	5.800	5.185	JD	33,833	406,000	04/11/2019	06/01/2045
19828T-AC-0	COLUMBIA PIPELINES OPCO			1	2.A FE	9,048,800	104.9080	8,392,667	8,000,000	9,044,166	0	(4,634)	0	0	6.544	5.624	MN	66,894	261,760	09/05/2024	11/15/2053
20030N-AC-5	COMCAST CORP			1	1.G FE	7,859,280	111.3580	7,238,250	6,500,000	7,588,285	0	(107,139)	0	0	7.050	4.578	MS	134,929	458,250	05/13/2022	03/15/2033
20030N-BE-0	COMCAST CORP			1	1.G FE	2,903,890	87.2560	2,617,678	3,000,000	2,924,122	0	2,417	0	0	4.650	4.857	JJ	64,325	139,500	09/09/2013	07/15/2042
20030N-BQ-3	COMCAST CORP			1	1.G FE	5,117,400	85.7700	4,288,519	5,000,000	5,095,467	0	(2,891)	0	0	4.600	4.456	FA	86,889	230,000	01/21/2016	08/15/2045
20030N-CE-9	COMCAST CORP			1	1.G FE	4,068,040	75.6220	3,024,874	4,000,000	4,058,934	0	(1,435)	0	0	3.999	3.905	MN	26,660	159,960	01/17/2018	11/01/2049
20268J-AT-0	COMMONSPIRIT HEALTH			1	1.G FE	7,401,312	95.7440	7,209,545	7,530,000	7,401,208	0	(104)	0	0	5.548	5.667	JD	34,814	0	12/16/2024	12/01/2054

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
202795-HK-9	COMMONWEALTH EDISON			1	1.F FE	2,877,570	103.8580	3,115,755	3,000,000	2,926,557	0	4,408	0	0	5.900	6.205	MS	52,117	177,000	03/16/2007	03/15/2036
205887-CC-4	CONAGRA FOODS INC			1	2.C FE	2,249,258	99.4510	2,237,641	2,250,000	2,249,543	0	72	0	0	4.850	4.854	MN	18,188	109,125	10/15/2018	11/01/2028
205887-CD-2	CONAGRA FOODS INC			1	2.C FE	9,888,210	94.1190	7,449,509	7,915,000	9,548,212	0	(95,665)	0	0	5.300	3.401	MN	69,916	419,495	04/12/2021	11/01/2038
20826F-BU-9	CONOCOPHIL CO			1	2.B FE	5,996,718	94.6320	5,677,945	6,000,000	5,996,718	0	0	0	0	5.200	5.204	JD	26,000	0	12/30/2024	06/01/2045
20848V-AA-3	CONSENSUS CLOUD SOLUTION			1	4.B FE	320,400	98.8110	316,194	320,000	320,278	0	(122)	0	0	6.000	5.932	AO	4,053	9,600	09/25/2024	10/15/2026
209111-FP-3	CONSOLIDATED EDISON OF NY			1	1.G FE	4,999,150	96.8090	4,840,431	5,000,000	4,999,517	0	85	0	0	3.800	3.802	MN	24,278	190,000	05/07/2018	05/15/2028
209111-GB-3	CONSOLIDATED EDISON OF NY			1	1.G FE	4,979,950	67.9830	3,399,126	5,000,000	4,980,770	0	250	0	0	3.600	3.619	JD	8,000	180,000	06/03/2021	06/15/2061
209111-GG-2	CONSOLIDATED EDISON OF NY			1	1.G FE	1,981,700	101.7230	2,034,468	2,000,000	1,981,759	0	182	0	0	5.900	5.966	MN	15,078	115,706	11/20/2023	11/15/2053
210371-AF-7	CONSTELLATION ENERGY GRP			1	2.B FE	7,160,300	112.4260	5,621,295	5,000,000	6,512,961	0	(184,756)	0	0	7.600	2.935	AO	95,000	380,000	05/07/2021	04/01/2032
210518-DD-5	CONSUMERS ENERGY CO			1	1.E FE	996,180	83.2800	832,803	1,000,000	996,521	0	78	0	0	4.350	4.373	AO	9,183	43,500	10/29/2018	04/15/2049
219350-BQ-7	CORNING INC			1	2.A FE	6,894,720	90.5500	7,243,980	8,000,000	6,897,923	0	2,230	0	0	5.450	6.354	MN	55,711	436,000	08/17/2023	11/15/2079
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	1,552,620	80.3920	1,607,839	2,000,000	1,629,222	0	10,714	0	0	4.700	6.459	JD	4,178	94,000	11/10/2015	12/15/2042
224044-CF-2	COX COMMUNICATIONS INC			1	2.B FE	5,227,867	91.2330	4,835,360	5,300,000	5,239,327	0	4,528	0	0	4.800	4.945	FA	106,000	254,400	05/24/2022	02/01/2035
225310-AQ-4	CREDIT ACCEPTANC	LS		1	3.C FE	172,000	105.6360	181,693	172,000	172,000	0	0	0	0	9.250	9.250	JD	707	15,733	12/05/2023	12/15/2028
22822V-AF-8	CROWN CASTLE INTL CORP			1	2.B FE	8,701,900	84.7040	8,470,448	10,000,000	8,705,187	0	3,287	0	0	4.750	5.789	MN	60,694	237,500	11/08/2024	05/15/2047
22822V-AX-9	CROWN CASTLE INTL CORP			1	2.B FE	4,442,650	69.6910	3,484,541	5,000,000	4,519,146	0	21,263	0	0	2.900	3.692	AO	36,250	145,000	03/18/2021	04/01/2041
233293-AQ-2	DPL INC			1	3.B FE	454,107	93.1290	465,646	500,000	475,170	0	4,975	0	0	4.350	5.669	AO	4,592	21,750	03/24/2020	04/15/2029
23338V-AH-9	DTE ELECTRIC CO			1	1.E FE	4,977,550	79.8520	3,992,582	5,000,000	4,980,327	0	491	0	0	4.050	4.076	MN	25,875	202,500	04/30/2018	05/15/2048
23338V-AM-8	DTE ELECTRIC CO			1	1.E FE	9,983,200	87.5660	8,756,572	10,000,000	9,989,640	0	1,499	0	0	2.625	2.643	MS	87,500	262,500	03/31/2020	03/01/2031
233851-BW-3	DAIMLER FINANCE NA LLC			1	1.F FE	2,993,910	99.4130	2,982,389	3,000,000	2,999,582	0	621	0	0	3.300	3.324	MN	11,550	99,000	05/11/2015	05/19/2025
233851-DT-8	DAIMLER FINANCE NA LLC			1	1.F FE	4,987,950	96.9900	4,849,519	5,000,000	4,994,144	0	1,214	0	0	4.300	4.330	FA	77,042	215,000	02/19/2019	02/22/2029
240019-BV-0	DAYTON POWER & LIGHT			1	2.A FE	5,165,588	73.3560	3,667,787	5,000,000	5,148,700	0	(3,775)	0	0	3.950	3.762	JD	8,778	197,500	04/09/2020	06/15/2049
250847-DZ-0	DETROIT EDISON			1	1.F FE	918,320	100.4190	1,004,190	1,000,000	954,346	0	3,183	0	0	5.450	6.059	FA	20,589	54,500	01/30/2007	02/15/2035
25179M-AL-7	DEVON ENERGY CORPORATION			1	2.B FE	7,526,358	92.4940	6,705,813	7,250,000	7,448,416	0	(7,834)	0	0	5.600	5.343	JJ	187,211	406,000	08/10/2011	07/15/2041
25389J-AU-0	DIGITAL REALTY TRUST LP			1	2.B FE	3,992,920	94.4690	3,778,771	4,000,000	3,996,545	0	695	0	0	3.600	3.621	JJ	72,000	144,000	06/10/2019	07/01/2029
254687-FR-2	DISNEY	LS		1	1.F FE	2,494,175	92.2790	2,306,984	2,500,000	2,494,959	0	216	0	0	4.625	4.643	MS	31,476	115,625	03/19/2020	03/23/2040
254687-FS-0	DISNEY			1	1.F FE	3,972,640	88.8560	3,554,248	4,000,000	3,974,593	0	509	0	0	4.700	4.743	MS	51,178	188,000	03/19/2020	03/23/2050
25470D-AK-5	DISCOVERY COMMUNICATIONS			1	2.C FE	3,349,797	99.5690	3,447,085	3,462,000	3,458,914	0	13,133	0	0	3.450	3.848	MS	35,168	119,439	05/06/2015	03/15/2025
256677-AF-2	DOLLAR GENERAL CORP			1	2.B FE	3,995,960	97.1580	3,886,314	4,000,000	3,998,326	0	408	0	0	4.125	4.137	MN	27,500	165,000	03/26/2018	05/01/2028
25731V-AB-0	DOMINION ENERGY SOUTH			1	1.F FE	6,960,380	107.6050	7,532,322	7,000,000	6,960,306	0	666	0	0	6.250	6.292	AO	92,361	448,438	10/04/2023	10/15/2053
25746U-CY-3	DOMINION RESOURCES			1	2.B FE	2,000,000	98.0890	1,961,774	2,000,000	2,000,000	0	0	0	0	4.250	4.250	JD	7,083	85,000	05/30/2018	06/01/2028
26439X-AH-6	DUKE ENERGY			1	2.C FE	6,296,714	102.2570	6,181,456	6,045,000	6,273,110	0	(12,956)	0	0	6.450	5.999	MN	62,818	389,903	02/14/2023	11/03/2036
26442C-AA-2	DUKE ENERGY CAROLINAS			1	2.A FE	1,999,740	104.1800	2,083,597	2,000,000	1,999,697	0	9	0	0	6.100	6.101	JD	10,167	122,000	05/31/2007	06/01/2037
26442E-AF-7	DUKE ENERGY OHIO INC			1	1.F FE	4,997,800	95.5230	4,776,161	5,000,000	4,998,948	0	209	0	0	3.650	3.655	FA	76,042	182,500	01/03/2019	02/01/2029
26884A-BK-8	ERP OPERATING			1	1.G FE	6,987,470	97.7380	6,841,679	7,000,000	6,994,266	0	1,273	0	0	4.150	4.172	JD	24,208	290,500	11/28/2018	12/01/2028
26884A-BM-4	ERP OPERATING			1	1.G FE	4,989,950	88.9130	4,445,631	5,000,000	4,994,667	0	950	0	0	2.500	2.522	FA	47,222	125,000	08/20/2019	02/15/2030
26884T-AX-0	ERAC USA FINANCE LLC			1	1.G FE	14,925,000	95.7400	14,361,004	15,000,000	14,925,550	0	1,072	0	0	5.400	5.434	MN	135,000	810,000	04/26/2023	05/01/2053
26969P-AB-4	EAGLE MATERIALS INC			1	2.B FE	800,480	85.1040	851,040	1,000,000	845,750	0	19,383	0	0	2.500	5.340	JJ	12,500	25,000	07/27/2022	07/01/2031
278865-BA-7	ECOLAB INC			1	1.G FE	2,984,318	79.5420	2,386,257	3,000,000	2,986,477	0	354	0	0	3.950	3.980	JD	9,875	118,500	04/18/2018	12/01/2047
281020-AM-9	EDISON INTERNATIONAL			1	2.C FE	639,265	96.9630	594,383	613,000	623,632	0	(3,626)	0	0	4.125	3.494	MS	7,445	25,286	12/14/2022	03/15/2028
292554-AR-3	ENCORE CAPITAL GROUP INC	LS		1	3.C FE	247,871	105.3280	248,574	236,000	247,248	0	(622)	0	0	8.500	7.393	MN	2,563	9,696	09/17/2024	05/15/2030
29266M-AF-6	IBERDROLA FINANCE			1	2.A FE	1,221,700	110.5310	1,105,313	1,000,000	1,146,322	0	(9,146)	0	0	6.750	5.060	JJ	31,125	67,500	09/11/2014	07/15/2036
29273R-AZ-2	ENERGY TRANSFER PARTNERS			1	2.B FE	2,219,640	96.8350	1,936,694	2,000,000	2,195,659	0	(6,370)	0	0	5.950	5.127	AO	29,750	119,000	12/08/2020	10/01/2043
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1	2.B FE	2,490,475	98.6760	2,466,908	2,500,000	2,491,733	0	188	0	0	6.125	6.153	JD	6,806	153,125	06/18/2015	12/15/2045
29278N-AE-3	ENERGY TRANSFER PARTNERS			1	2.B FE	4,994,950	96.8910	4,844,569	5,000,000	4,995,409	0	84	0	0	6.000	6.007	JD	13,333	300,000	04/27/2022	06/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29364D-10-0	ENTERGY ARKANSAS INC PFD			3	1.F FE	3,054,255	21.9000	3,142,760	143,505	3,054,255	0	0	0	0	4.876	5.726	MJSD	0	174,897	12/23/2016	
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			3	1.F FE	1,176,216	22.1500	1,218,250	55,000	1,176,216	0	0	0	0	4.900	5.728	JAJO	16,844	67,375	12/19/2016	
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			3	1.F FE	2,276,910	21.7500	2,327,250	107,000	2,276,910	0	0	0	0	4.876	5.727	MJSD	0	130,406	12/23/2016	
293658-AE-6	ENTERGY NO PP			1	2.B	5,000,000	87.0090	4,350,450	5,000,000	5,000,000	0	0	0	0	4.510	4.510	MN	26,308	225,500	11/16/2021	11/19/2036
29379V-BC-6	ENTERPRISE PRODUCTS			1	1.G FE	1,996,900	92.0420	1,840,841	2,000,000	1,997,390	0	70	0	0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS			1	1.G FE	3,501,955	89.0070	3,115,229	3,500,000	3,501,420	0	(48)	0	0	4.900	4.896	MN	21,914	171,500	05/04/2015	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS			1	1.G FE	2,496,625	80.1000	2,002,512	2,500,000	2,496,968	0	73	0	0	4.250	4.258	FA	40,139	106,250	02/01/2018	02/15/2048
29379V-BZ-5	ENTERPRISE PRODUCTS			1	1.G FE	4,968,000	72.0400	3,602,011	5,000,000	4,969,753	0	390	0	0	3.950	3.982	JJ	82,840	197,500	01/06/2020	01/31/2060
30040W-AE-8	EVERSOURCE ENERGY			1	2.B FE	4,996,600	95.0570	4,752,869	5,000,000	4,998,809	0	352	0	0	3.300	3.308	JJ	76,083	165,000	01/03/2018	01/15/2028
30231G-BG-6	EXXON MOBIL CORP			1	1.D FE	4,106,000	82.3520	4,117,616	5,000,000	4,106,228	0	228	0	0	4.327	5.667	MS	61,299	0	12/24/2024	03/19/2050
302491-AV-7	FMC CORP			1	2.C FE	8,382,990	76.5130	8,416,400	11,000,000	8,436,069	0	40,284	0	0	4.500	6.368	AO	123,750	495,000	08/24/2023	10/01/2049
30251B-AE-8	FMR LLC			1	1.E FE	2,516,745	93.4980	2,571,184	2,750,000	2,521,291	0	4,546	0	0	5.150	5.904	FA	59,010	70,813	05/09/2024	02/01/2043
302520-AC-5	FNB CORP			2	2.B FE	762,771	99.8520	761,873	763,000	762,811	0	40	0	0	5.150	5.178	FA	13,753	0	10/24/2024	08/25/2025
31428X-AW-6	FEDEX CORP			1	2.B FE	8,931,374	91.1740	8,104,468	8,889,000	8,922,691	0	(1,044)	0	0	5.100	5.068	JJ	209,040	453,339	03/10/2014	01/15/2044
31428X-BQ-8	FEDEX CORP		LS	1	2.B FE	3,983,360	76.6290	3,065,164	4,000,000	3,985,542	0	367	0	0	4.050	4.074	FA	61,200	162,000	01/29/2018	02/15/2048
31664Q-AA-2	5TH AND MENDOCINO PARTNE				1.B FE	700,000	100.0000	700,000	700,000	700,000	0	0	0	0	4.450	5.508	MON	2,580	12,042	07/31/2024	03/01/2063
32082C-AC-1	FIRST MARYLAND CAPTL II				2.B FE	248,209	97.9760	259,636	265,000	254,466	0	3,701	0	0	5.683	7.084	FMAN	2,552	13,659	05/09/2024	02/01/2027
337738-AV-0	FISERV INC			1	2.B FE	1,120,160	81.7060	817,064	1,000,000	1,107,323	0	(2,731)	0	0	4.400	3.726	JJ	22,000	44,000	12/04/2019	07/01/2049
33939H-AA-7	FLEX INTERMEDIATE HOLDCO			1	2.C FE	5,103,950	85.4690	4,273,443	5,000,000	5,070,370	0	(10,521)	0	0	3.363	3.115	JD	467	168,150	08/26/2021	06/30/2031
340711-AW-0	FLORIDA GAS TRANSMISSION			1	2.B FE	787,332	99.5520	792,436	796,000	791,167	0	3,835	0	0	4.350	5.505	JJ	15,966	0	07/19/2024	07/15/2025
341081-FA-0	FLORIDA PR & LT CO			1	1.E FE	2,695,440	104.7060	2,094,111	2,000,000	2,442,090	0	(25,685)	0	0	5.950	3.791	FA	49,583	119,000	12/14/2012	02/01/2038
341081-FD-4	FLORIDA PR & LT CO			1	1.E FE	2,535,788	96.7960	2,177,918	2,250,000	2,445,116	0	(9,203)	0	0	5.250	4.452	FA	49,219	118,125	12/14/2012	02/01/2041
345397-G2-3	FORD MOTOR CREDIT		LS	1	2.C FE	799,940	98.0250	780,277	796,000	799,672	0	(268)	0	0	5.303	5.189	MS	13,484	0	09/11/2024	09/06/2029
345397-XU-2	FORD MOTOR CREDIT				2.C FE	5,000,000	99.2100	4,960,511	5,000,000	5,000,000	0	0	0	0	4.389	4.389	JJ	105,458	219,450	01/05/2016	01/08/2026
346232-AF-8	FORESTAR GROUP INC			1	3.C FE	252,395	97.1770	267,238	275,000	264,265	0	7,207	0	0	3.850	6.875	MN	1,353	10,588	04/20/2023	05/15/2026
34960P-AF-8	FORTRESS TRANSPORTATION & IN			1	3.C FE	170,000	101.8980	173,226	170,000	170,000	0	0	0	0	7.000	7.000	MN	1,983	6,611	04/02/2024	05/01/2031
349631-AN-1	FORTUNE BRANDS			1	2.A FE	14,928,750	99.8520	14,977,743	15,000,000	14,916,390	0	(745)	0	0	5.875	5.939	JJ	406,354	587,500	05/01/2024	01/15/2036
34964C-AF-3	FORTUNE BRANDS HOME & SECURI			1	2.B FE	4,682,127	92.1930	4,682,487	5,079,000	4,768,551	0	34,781	0	0	4.000	5.017	MS	54,176	203,160	05/27/2022	03/25/2032
34964C-AG-1	FORTUNE BRANDS HOME & SECURI			1	2.B FE	5,339,631	78.5650	5,479,916	6,975,000	5,380,637	0	21,865	0	0	4.500	6.258	MS	83,700	313,875	04/14/2023	03/25/2052
34964C-AH-9	FORTUNE BRANDS HOME & SECURI		LS	1	2.B FE	6,988,730	102.4700	7,172,895	7,000,000	6,989,496	0	903	0	0	5.875	5.897	JD	34,271	411,250	06/06/2023	06/01/2033
350930-AA-1	FOUNDRY JV HOLDCO LLC			1	2.B FE	1,983,480	97.7490	1,954,972	2,000,000	1,985,635	0	1,240	0	0	5.875	5.978	JJ	50,917	141,042	05/10/2023	01/25/2034
35561R-AA-5	FRED HUTCH CNCR CTR			1	1.F FE	11,000,000	92.0400	10,124,390	11,000,000	11,000,000	0	0	0	0	4.966	4.966	JJ	273,130	546,260	06/23/2022	01/01/2052
35671D-BC-8	FREEPORT-MC C&G			1	2.B FE	4,916,515	93.3900	4,669,490	5,000,000	4,933,792	0	2,037	0	0	5.450	5.566	MS	80,236	272,500	10/10/2013	03/15/2043
35671D-CC-7	FREEPORT-MC C&G			1	2.B FE	954,000	100.0250	1,200,304	1,200,000	1,093,069	0	34,119	0	0	5.000	8.817	MS	20,000	60,000	03/24/2020	09/01/2027
35671D-CD-5	FREEPORT-MC C&G			1	2.B FE	16,769,500	100.0250	15,635,920	15,632,000	15,983,511	0	(238,339)	0	0	5.250	4.125	MS	273,560	820,680	01/24/2022	09/01/2029
36209B-AA-9	Golub Capital Partners GDLC Feeder Fund				2.C PL	14,000,000	100.0000	14,000,000	14,000,000	14,000,000	0	0	0	0	4.500	4.525	MJSD	1,750	924,155	09/23/2024	07/31/2031
362311-AG-7	FRONTIER CALIFORNIA				3.A FE	2,038,720	101.3500	2,027,009	2,000,000	2,008,020	0	(3,108)	0	0	6.750	6.560	MN	17,250	135,000	01/21/2010	05/15/2027
364760-AP-3	GAP INC		LS	1	4.A FE	283,815	89.8300	333,269	371,000	298,879	0	11,801	0	0	3.625	8.707	AO	3,362	13,449	09/13/2023	10/01/2029
37045V-AG-5	GENERAL MOTORS CO			1	2.B FE	617,578	99.7310	648,250	650,000	648,888	0	3,968	0	0	4.000	4.646	AO	6,500	26,000	07/29/2015	04/01/2025
37045V-AT-7	GENERAL MOTORS CO			1	2.B FE	8,372,980	94.5890	7,100,784	7,507,000	8,297,752	0	(16,674)	0	0	5.950	5.179	AO	111,667	446,667	01/08/2020	04/01/2049
37045X-AS-5	GENERAL MOTORS FINL CO			1	2.B FE	6,720,346	99.9570	7,050,955	7,054,000	7,051,999	0	43,745	0	0	4.000	4.645	JJ	130,107	282,160	12/17/2015	01/15/2025
37045X-DA-1	GENERAL MOTORS FINL CO			1	2.B FE	9,977,800	94.4790	9,447,864	10,000,000	9,990,959	0	3,198	0	0	2.700	2.735	FA	98,250	270,000	08/17/2020	08/20/2027
37045X-DS-2	GENERAL MOTORS FINL CO			1	2.B FE	972,871	85.5470	925,624	1,082,000	998,254	0	9,910	0	0	3.100	4.387	JJ	15,746	33,542	12/14/2022	01/12/2032
37185L-AL-6	GENESIS ENERGY			1	4.C FE	2,304,000	100.0670	2,305,537	2,304,000	2,304,000	0	0	0	0	7.750	7.750	FA	74,400	178,560	01/09/2020	02/01/2028
37185L-AM-4	GENESIS ENERGY			1	4.C FE	111,375	101.6670	111,833	110,000	110,527	0	(258)	0	0	8.000	7.722	JJ	4,058	8,800	03/23/2021	01/15/2027

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
37185L-AP-7	GENESIS ENERGY			1	4.C FE	36,616	100.8430	37,312	37,000	36,687	0	71	0	0	8.250	8.500	JJ	1,408	1,848	11/30/2023	01/15/2029
373298-BR-8	GEORGIA PACIFIC			1	1.G FE	3,251,557	112.2340	2,744,113	2,445,000	2,761,187	0	(56,470)	0	0	7.750	4.744	MN	24,212	189,488	03/04/2014	11/15/2029
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE	17,273,840	88.1960	14,993,392	17,000,000	17,225,684	0	(6,273)	0	0	4.750	4.650	MS	269,167	807,500	12/17/2015	03/01/2046
38141G-A5-3	GOLDMAN SACHS GROUP INC			1	2.A FE	574,000	107.6450	617,881	574,000	574,000	0	0	0	0	6.561	6.561	AO	7,009	37,660	10/18/2023	10/24/2034
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	5,130,600	107.3160	5,365,798	5,000,000	5,089,207	0	(4,406)	0	0	6.750	6.540	AO	84,375	337,500	05/17/2011	10/01/2037
38141G-WL-4	GOLDMAN SACHS GROUP INC			1	2.A FE	2,500,000	97.0760	2,426,900	2,500,000	2,500,000	0	0	0	0	3.691	3.691	JD	6,664	92,275	05/31/2017	06/05/2028
38141G-YC-2	GOLDMAN SACHS GROUP INC			1	2.A FE	5,000,000	72.8970	3,644,830	5,000,000	5,000,000	0	0	0	0	3.210	3.210	AO	30,763	160,500	04/15/2021	04/22/2042
38141G-ZN-7	GOLDMAN SACHS GROUP INC			1	2.A FE	10,000,000	74.4190	7,441,857	10,000,000	10,000,000	0	0	0	0	3.436	3.436	FA	121,214	343,600	01/19/2022	02/24/2043
38173M-AC-6	GOLUB CAPITAL BDC INC	LS		1	2.C FE	710,579	92.8410	717,665	773,000	740,973	0	13,612	0	0	2.050	4.067	FA	5,986	15,847	12/14/2022	02/15/2027
38869P-AP-9	GRAPHIC PACKAGING INTL			1	2.C FE	5,962,670	95.3150	6,672,057	7,000,000	6,591,704	0	294,925	0	0	1.512	6.292	AO	22,344	105,840	10/12/2022	04/15/2026
389286-AA-3	GRAY ESCROW II INC	LS		1	5.A FE	352,391	53.2140	189,440	356,000	353,248	0	318	0	0	5.375	5.511	MN	2,445	19,135	03/04/2022	11/15/2031
389375-AL-0	GRAY TELEVISION INC			1	5.A FE	2,041,000	54.5380	1,104,939	2,026,000	2,033,690	0	(1,842)	0	0	4.750	4.657	AO	20,316	96,235	10/09/2020	10/15/2030
39121J-A@-9	GREAT RIVER ENERGY PP			1	1.G	888,889	101.3020	900,463	888,889	888,889	0	0	0	0	6.060	6.061	JJ	26,933	53,867	08/28/2009	07/01/2026
402740-AB-0	GULFSTREAM NATURAL GAS			1	2.B FE	5,729,491	100.6050	5,875,330	5,840,000	5,829,812	0	10,710	0	0	6.190	6.394	MN	60,249	361,496	06/10/2009	11/01/2025
403949-AQ-3	HF SINCLAIR CORP				2.C FE	780,485	98.8030	789,437	799,000	782,080	0	1,595	0	0	5.000	5.757	FA	16,646	0	09/13/2024	02/01/2028
404119-BW-8	HCA INC			1	2.C FE	296,000	102.0150	301,964	296,000	296,000	0	0	0	0	5.875	5.875	FA	7,246	17,390	01/17/2019	02/01/2029
404119-CT-4	HCA INC			1	2.C FE	796,763	99.7970	796,382	798,000	796,880	0	117	0	0	5.450	5.475	AO	10,873	26,336	02/20/2024	04/01/2031
404121-AL-9	HCA INC			1	2.C FE	9,993,500	95.0780	9,507,820	10,000,000	9,992,736	0	(764)	0	0	5.950	5.954	MS	229,736	0	08/07/2024	09/15/2054
42704M-AA-0	HERBALIFE/HLF FINANCING	LS		1	4.B FE	161,700	99.7720	167,617	168,000	165,690	0	3,145	0	0	7.875	10.025	MS	4,410	13,230	09/13/2023	09/01/2025
428102-AE-7	HESS INF PART / FIN CORP			1	3.A FE	3,000,000	92.3300	2,769,900	3,000,000	3,000,000	0	0	0	0	4.250	4.250	FA	48,167	127,500	08/02/2021	02/15/2030
428291-AN-8	HEXCEL CORP			1	3.A FE	3,484,565	97.7410	3,420,946	3,500,000	3,496,016	0	1,694	0	0	4.200	4.255	FA	55,533	147,000	02/13/2017	02/15/2027
431318-AU-8	HILCORP ENERGY			1	3.B FE	231,647	95.4050	220,384	231,000	231,252	0	(117)	0	0	5.750	5.703	FA	5,534	13,283	03/23/2021	02/01/2029
437076-CY-6	HOME DEPOT				1.F FE	700,000	100.1060	700,740	700,000	700,000	0	0	0	0	4.820	5.660	MJSD	743	19,070	06/17/2024	12/24/2025
43776R-AA-0	HOMESTEAD 406-L TRUST			2	1.B FE	4,310,000	100.0000	4,310,000	4,310,000	4,310,000	0	0	0	0	4.450	5.509	MON	16,487	42,946	09/18/2024	09/01/2074
44107T-AZ-9	HOST HOTELS & RESORTS LP	LS		1	2.C FE	4,935,100	90.5480	4,527,393	5,000,000	4,960,235	0	6,132	0	0	3.500	3.655	MS	51,528	175,000	08/11/2020	09/15/2030
446150-AS-3	HUNTINGTON BANCSHARES INC			1	2.A FE	5,891,163	87.9230	5,200,641	5,915,000	5,902,023	0	2,341	0	0	2.550	2.596	FA	61,590	150,833	01/28/2020	02/04/2030
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1	1.G FE	6,998,110	93.2790	6,529,536	7,000,000	6,999,132	0	257	0	0	2.375	2.379	AO	35,097	166,250	09/15/2020	10/15/2027
44891A-DJ-3	HYUNDAI CAPITAL AMERICA				1.G FE	23,000,000	100.1520	23,035,000	23,000,000	23,000,000	0	0	0	0	5.520	5.860	MJSD	27,990	328,420	09/23/2024	09/24/2027
450319-AA-6	ITC MIDWEST LLC			1	1.F FE	11,676,290	102.8960	11,318,526	11,000,000	11,671,258	0	(5,927)	0	0	6.150	5.488	JJ	283,754	61,500	10/24/2024	01/31/2038
455434-BL-3	IND PR & LT CO			1	1.G FE	2,999,730	103.6100	3,108,313	3,000,000	2,999,531	0	13	0	0	6.600	6.601	JD	16,500	198,000	06/15/2007	06/01/2037
45780D-BH-4	INSTITUTE ADVANCED STUDY			1	1.A FE	5,424,688	83.0330	4,533,616	5,460,000	5,434,770	0	1,348	0	0	3.892	3.936	JD	17,709	212,503	03/22/2016	12/01/2042
458140-AY-6	INTEL CORPORATION			1	2.A FE	4,970,950	70.9890	3,549,456	5,000,000	4,975,158	0	660	0	0	4.100	4.134	MN	28,472	205,000	05/08/2017	05/11/2047
460146-CK-7	INTERNATIONAL PAPER CO			1	2.B FE	1,016,040	87.9850	879,851	1,000,000	1,012,682	0	(408)	0	0	4.800	4.699	JD	2,133	48,000	12/19/2014	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO			1	2.B FE	6,919,910	90.3490	6,324,422	7,000,000	6,932,347	0	1,674	0	0	5.150	5.225	MN	46,064	360,500	06/25/2015	05/15/2046
46284V-AE-1	IRON MOUNTAIN INC			1	3.C FE	362,960	97.8840	417,964	427,000	396,442	0	8,082	0	0	5.250	7.812	MS	6,601	22,418	03/23/2020	03/15/2028
46284V-AL-5	IRON MOUNTAIN INC			1	3.C FE	2,070,406	95.5230	1,910,461	2,000,000	2,049,036	0	(6,104)	0	0	5.625	5.208	JJ	51,875	112,500	03/24/2021	07/15/2032
46284V-AN-1	IRON MOUNTAIN INC			1	3.C FE	2,487,968	91.4210	2,267,250	2,480,000	2,484,192	0	(918)	0	0	4.500	4.461	FA	42,160	111,600	08/10/2020	02/15/2031
465685-AH-8	ITC HOLDINGS CORP	LS		1	2.B FE	1,994,640	91.6240	1,832,472	2,000,000	1,995,794	0	131	0	0	5.300	5.318	JJ	53,000	106,000	06/26/2013	07/01/2043
46625H-JM-3	JP MORGAN CHASE & CO				1.G FE	7,484,120	99.3290	6,953,000	7,000,000	7,388,118	0	(13,167)	0	0	5.625	5.145	FA	147,656	393,750	04/29/2016	08/16/2043
46647P-BP-0	JPMORGAN CHASE & CO			1	1.G FE	8,000,000	89.3650	7,149,171	8,000,000	8,000,000	0	0	0	0	2.956	2.956	MN	31,531	236,480	05/06/2020	05/13/2031
46647P-BV-7	JPMORGAN CHASE & CO			1	1.F FE	5,000,000	67.3870	3,369,351	5,000,000	5,000,000	0	0	0	0	2.525	2.525	MN	14,729	126,250	11/12/2020	11/19/2041
47232M-AG-7	JEFFERIES FIN LLC / JFIN			1	3.B FE	236,661	99.7770	235,474	236,000	236,631	0	(30)	0	0	6.625	6.573	AO	3,040	0	11/14/2024	10/15/2031
478160-CM-4	JOHNSON & JOHNSON			1	1.A FE	2,988,690	75.1550	2,254,640	3,000,000	2,990,559	0	261	0	0	3.500	3.520	JJ	48,417	105,000	11/08/2017	01/15/2048
478165-AH-6	JOHNSON (S.C.) & SON INC			1	2.A FE	5,124,550	84.9170	4,245,830	5,000,000	5,102,857	0	(2,810)	0	0	4.750	4.598	AO	50,139	237,500	11/04/2015	10/15/2046
478375-AN-8	JOHNSON CONTROLS			1	2.B FE	15,860,839	84.5700	10,137,376	11,987,000	15,722,746	0	(44,568)	0	0	4.950	3.489	JJ	295,030	593,357	10/05/2021	07/02/2064

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
479281-AA-5	JOHNSONVILLE AERO COMBST			1	1.C FE	7,000,000	96.2200	6,735,411	7,000,000	7,000,000	0	0	0	0	5.078	5.078	AO	87,878	0	09/25/2024	10/01/2054
482480-AG-5	KLA CORPORATION			1	1.F FE	995,220	97.4730	974,729	1,000,000	997,692	0	482	0	0	4.100	4.159	MS	12,072	41,000	03/13/2019	03/15/2029
483007-AJ-9	KAISER ALUMINUM CORP	LS		1	3.C FE	2,159,168	94.1040	2,027,943	2,155,000	2,154,930	0	(1,179)	0	0	4.625	4.593	MS	33,223	99,669	10/23/2020	03/01/2028
48305Q-AD-5	KAISER FOUNDATION HOSPIT			1	1.D FE	4,952,550	81.6290	4,081,441	5,000,000	4,959,472	0	1,071	0	0	4.150	4.206	MN	34,583	207,500	04/25/2017	05/01/2047
485134-BQ-2	EVERGY METRO			1	1.F FE	3,886,804	78.9010	2,643,190	3,350,000	3,819,394	0	(14,378)	0	0	4.200	3.307	JD	6,253	140,700	12/30/2019	06/15/2047
485260-BJ-1	KANSAS GAS & EL CO				1.F FE	9,949,019	103.8840	6,977,916	6,717,000	9,407,457	0	(169,913)	0	0	6.530	2.818	JD	19,494	438,620	09/14/2021	12/15/2037
491386-AP-3	KENTUCKY POWER CO			1	2.B FE	14,460,590	106.0290	13,753,074	12,971,000	14,423,363	0	(37,226)	0	0	7.000	5.393	MN	116,018	453,985	09/18/2024	11/15/2033
491674-BG-1	KU ENERGY CORP			1	1.F FE	5,227,794	94.6510	5,134,822	5,425,000	5,282,861	0	5,565	0	0	5.125	5.372	MN	46,339	278,031	07/07/2011	11/01/2040
49271V-AM-2	KEURIG DR PEPPER INC			1	2.B FE	2,988,720	67.0100	2,010,301	3,000,000	2,989,502	0	244	0	0	3.350	3.370	MS	29,592	100,500	03/01/2021	03/15/2051
49327M-3H-5	KEY BANK NA	LS		1	2.A FE	4,975,900	95.8200	4,791,020	5,000,000	4,979,478	0	1,996	0	0	5.000	5.062	JJ	107,639	250,000	01/23/2023	01/26/2033
49327V-2B-9	KEY BANK NA	LS			2.B FE	4,709,300	93.7890	4,689,457	5,000,000	4,802,095	0	40,491	0	0	3.900	4.935	AO	42,250	195,000	08/16/2022	04/13/2029
49327V-2C-7	KEY BANK NA				2.B FE	4,987,500	94.7490	4,737,467	5,000,000	4,989,723	0	1,064	0	0	4.900	4.932	FA	97,319	245,000	08/03/2022	08/08/2032
49338C-AA-1	KEYSPAN GAS EAST			1	2.A FE	3,000,000	96.0480	2,881,438	3,000,000	3,000,000	0	0	0	0	5.819	5.819	AO	43,643	174,570	03/28/2011	04/01/2041
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1	2.B FE	2,496,825	99.5340	2,488,343	2,500,000	2,498,986	0	349	0	0	4.600	4.616	AO	27,153	115,000	03/28/2017	04/06/2027
49456B-AH-4	KINDER MORGAN			1	2.B FE	996,630	93.4730	934,728	1,000,000	997,161	0	72	0	0	5.550	5.573	JD	4,625	55,500	11/24/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN			1	2.B FE	6,984,880	86.8520	6,079,658	7,000,000	6,986,964	0	328	0	0	5.050	5.064	FA	133,544	353,500	02/23/2015	02/15/2046
500760-AE-6	KRAFT FOODS GROUP INC				2.B FE	3,907,840	89.9570	3,598,285	4,000,000	3,927,305	0	2,520	0	0	5.000	5.159	JD	15,000	200,000	06/22/2015	06/04/2042
50077L-AM-8	KRAFT HEINZ FOODS CO			1	2.B FE	2,988,293	90.5900	2,717,691	3,000,000	2,990,185	0	260	0	0	5.200	5.226	JJ	71,933	156,000	08/19/2016	07/15/2045
501044-CT-6	KROGER CO			1	2.A FE	9,605,751	91.6370	8,444,390	9,215,000	9,523,870	0	(10,709)	0	0	5.150	4.869	FA	197,739	474,573	01/08/2016	08/01/2043
501044-DF-5	KROGER CO			1	2.A FE	2,478,065	74.8850	1,909,557	2,550,000	2,486,417	0	1,788	0	0	3.875	4.048	AO	20,860	98,813	12/02/2019	10/15/2046
501044-DL-2	KROGER CO			1	2.A FE	3,976,120	98.6930	3,947,708	4,000,000	3,988,973	0	2,417	0	0	4.500	4.575	JJ	83,000	180,000	01/07/2019	01/15/2029
501044-DW-8	KROGER CO			1	2.A FE	9,977,000	94.0960	9,409,559	10,000,000	9,976,293	0	(707)	0	0	5.500	5.515	MS	189,444	0	08/20/2024	09/15/2054
502431-AV-1	L3HARRIS TECH INC	LS		1	2.B FE	9,865,100	96.0410	9,604,055	10,000,000	9,865,284	0	184	0	0	5.500	5.593	FA	227,639	0	07/29/2024	08/15/2054
511546-AB-9	ENBRIDGE ENERGY PARTNERS			1	2.A FE	3,000,000	105.5220	3,165,648	3,000,000	3,000,000	0	0	0	0	7.125	7.125	AO	53,438	213,750	04/25/2008	10/01/2028
512807-AT-5	LAM RESEARCH CORP			1	1.G FE	2,696,040	89.8220	2,694,658	3,000,000	2,696,127	0	87	0	0	4.875	5.647	MS	43,063	0	12/24/2024	03/15/2049
521865-AY-1	LEAR CORP			1	2.B FE	405,571	97.0910	395,159	407,000	406,547	0	150	0	0	3.800	3.842	MS	4,554	15,466	08/14/2017	09/15/2027
52637H-AA-2	LEO8CARTERSVILLE LLC				1.B FE	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	4.450	5.511	MON	1,913	6,145	08/30/2024	04/01/2062
532457-BT-4	ELI LILLY			1	1.E FE	4,971,950	78.3610	3,918,045	5,000,000	4,975,044	0	598	0	0	3.950	3.982	MS	58,153	197,500	02/20/2019	03/15/2049
53621B-BN-5	LION INDUSTRIAL PRIVATE PLACEMENT			1	2.A Z	7,000,000	100.4590	7,032,130	7,000,000	7,000,000	0	0	0	0	5.260	5.260	MS	113,528	0	09/10/2024	09/10/2029
536797-AE-3	LITHIA MOTORS INC-CL A			1	3.B FE	1,740,000	96.7030	1,934,056	2,000,000	1,884,356	0	34,201	0	0	4.625	6.817	JD	4,111	92,500	03/24/2020	12/15/2027
539830-BC-2	LOCKHEED MARTIN			1	1.F FE	3,621,060	87.7760	3,159,951	3,600,000	3,613,619	0	(1,173)	0	0	3.600	3.554	MS	43,200	129,600	12/08/2017	03/01/2035
539830-BL-2	LOCKHEED MARTIN			1	1.F FE	4,630,393	89.2540	4,194,935	4,700,000	4,641,699	0	1,533	0	0	4.700	4.793	MN	28,226	220,900	11/16/2015	05/15/2046
546676-AV-9	LOUISVILLE G & E			1	1.F FE	6,788,865	84.8690	4,540,468	5,350,000	6,600,137	0	(50,438)	0	0	4.650	3.010	MN	31,788	248,775	02/03/2021	11/15/2043
548661-DS-3	LOWES COMPANIES			1	2.A FE	4,978,900	82.5200	4,126,007	5,000,000	4,980,747	0	419	0	0	4.550	4.576	AO	54,347	227,500	04/03/2019	04/05/2049
55336V-AN-0	MPLX LP			1	2.B FE	993,480	82.0000	819,998	1,000,000	994,332	0	130	0	0	4.700	4.740	AO	9,922	47,000	02/05/2018	04/15/2048
55336V-AR-1	MPLX LP			1	2.B FE	4,977,550	96.9770	4,848,843	5,000,000	4,991,715	0	2,304	0	0	4.000	4.054	MS	58,889	200,000	02/05/2018	03/15/2028
55903V-BE-2	MAGALLANES INC	LS		1	2.C FE	5,356,573	74.4500	3,994,237	5,365,000	5,355,505	0	(512)	0	0	5.141	5.147	MS	81,212	270,468	07/18/2024	03/15/2052
55916A-AA-2	MAGIC MERGECO INC			1	4.C FE	129,605	75.5090	121,569	161,000	134,530	0	4,925	0	0	5.250	11.300	MN	1,409	8,453	03/15/2024	05/01/2028
56585A-AF-9	MARATHON PETROLEUM CORP			1	2.B FE	5,463,350	103.6890	5,184,470	5,000,000	5,457,464	0	(5,886)	0	0	6.500	5.629	MS	108,333	0	09/11/2024	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP			1	2.B FE	4,630,184	82.9760	3,982,863	4,800,000	4,662,168	0	3,957	0	0	4.750	4.978	MS	67,133	228,000	12/09/2014	09/15/2044
573284-AJ-5	MARTIN MARIETTA MATERIALS	LS		1	2.B FE	11,413,700	104.2420	10,424,170	10,000,000	11,026,234	0	(58,519)	0	0	6.250	5.117	MN	104,167	625,000	03/06/2017	05/01/2037
573284-AU-0	MARTIN MARIETTA MATERIALS			1	2.B FE	1,993,620	80.4200	1,608,404	2,000,000	1,994,439	0	140	0	0	4.250	4.269	JD	3,778	85,000	12/06/2017	12/15/2047
57636Q-AK-0	MASTERCARD INC			1	1.D FE	3,996,520	80.1370	3,205,462	4,000,000	3,996,834	0	78	0	0	3.950	3.955	FA	54,861	158,000	02/21/2018	02/26/2048
577081-AU-6	MATTEL INC			1	2.C FE	3,860,280	98.6280	3,945,105	4,000,000	3,863,204	0	2,924	0	0	6.200	6.550	AO	62,000	124,000	05/15/2024	10/01/2040
577081-AW-2	MATTEL INC			1	2.C FE	6,191,970	89.6110	6,227,064	6,949,000	6,216,519	0	23,364	0	0	5.450	6.487	MN	63,120	377,304	09/27/2024	11/01/2041

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
577081-BD-3	MATTEL INC			1	2.C FE	91,267	100.2770	92,255	92,000	91,690	0	92	0	0	5.875	6.000	JD	240	5,405	11/18/2019	12/15/2027
58013M-FA-7	MCDONALD'S CORP			1	2.A FE	10,008,400	89.6940	8,969,408	10,000,000	10,006,903	0	(198)	0	0	4.875	4.870	JD	29,792	487,500	12/23/2015	12/09/2045
58502B-AE-6	MEDNAX INC			1	3.C FE	356,000	95.4570	339,827	356,000	356,000	0	0	0	0	5.375	5.375	FA	7,229	19,135	02/02/2022	02/15/2030
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	1,000,000	72.0640	720,637	1,000,000	1,000,000	0	0	0	0	3.626	3.626	FA	13,698	36,260	01/09/2020	08/15/2049
586054-AC-2	MEMORIAL SLOAN-KETTERING			1	1.D FE	3,288,021	80.4730	2,655,608	3,300,000	3,289,304	0	170	0	0	4.200	4.219	JJ	69,300	138,600	02/04/2015	07/01/2055
58769J-AH-0	MERCEDES-BENZ FIN NA			1	1.F FE	2,200,000	100.0210	2,200,453	2,200,000	2,200,000	0	0	0	0	5.060	5.870	FMAN	19,205	131,550	07/31/2023	08/01/2025
58769J-AV-9	MERCEDES-BENZ FIN NA				1.F FE	620,000	100.1120	620,696	620,000	620,000	0	0	0	0	5.120	5.980	JAJO	5,567	9,106	07/29/2024	07/31/2026
58933Y-AV-7	MERCK & CO INC			1	1.E FE	3,958,320	84.6200	3,384,781	4,000,000	3,967,097	0	1,689	0	0	3.900	3.976	MS	49,400	156,000	03/05/2019	03/07/2039
58942H-AA-9	MERCY HEALTHCARE SYSTEM			1	1.E FE	5,000,000	98.4260	4,921,303	5,000,000	5,000,000	0	0	0	0	3.382	3.382	MN	28,183	169,100	04/22/2015	11/01/2025
58942H-AB-7	MERCY HEALTHCARE SYSTEM			1	1.F FE	5,000,000	96.6360	4,831,807	5,000,000	5,000,000	0	0	0	0	3.555	3.555	FA	74,063	177,750	12/12/2017	08/01/2027
59001A-BD-3	MERITAGE CORPORATION			1	2.C FE	480,725	93.5580	537,024	574,000	497,714	0	14,551	0	0	3.875	7.558	AO	4,696	22,243	10/25/2023	04/15/2029
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	3,902,120	103.5720	4,142,889	4,000,000	3,938,807	0	3,289	0	0	6.110	6.292	JJ	103,191	244,400	04/09/2007	01/29/2037
59217G-GU-7	MET LIFE GLOB				1.D FE	2,987,010	81.9130	2,457,391	3,000,000	2,991,935	0	1,267	0	0	1.550	1.597	JJ	22,475	46,500	01/04/2021	01/07/2031
594457-BT-9	MICHIGAN CONSOLIDATED GAS			1	1.F FE	626,201	101.1980	660,826	653,000	639,847	0	1,202	0	0	5.700	6.013	MS	10,960	37,221	02/01/2007	03/15/2033
594918-BD-5	MICROSOFT CORP			1	1.A FE	5,655,300	83.2410	4,994,436	6,000,000	5,725,902	0	8,646	0	0	3.750	4.085	FA	86,875	225,000	04/30/2015	02/12/2045
594918-BT-0	MICROSOFT CORP			1	1.A FE	4,975,750	79.8450	3,992,262	5,000,000	4,979,958	0	591	0	0	3.700	3.727	FA	73,486	185,000	08/01/2016	08/08/2046
594918-CA-0	MICROSOFT CORP	LS		1	1.A FE	4,986,550	88.6640	4,433,190	5,000,000	4,988,464	0	305	0	0	4.250	4.266	FA	85,590	212,500	01/30/2017	02/06/2047
594918-CU-6	MICROSOFT CORP			1	1.A FE	8,376,056	90.0660	7,593,480	8,431,000	8,376,552	0	496	0	0	4.500	4.546	JD	16,862	379,395	06/06/2024	06/15/2047
595112-BS-1	MICRON TECHNOLOGY INC			1	2.C FE	473,248	83.7830	507,724	606,000	498,661	0	11,580	0	0	2.703	5.707	AO	3,458	16,380	12/14/2022	04/15/2032
595112-BV-4	MICRON TECHNOLOGY INC			2	2.C FE	256,441	106.4000	270,257	254,000	255,767	0	(323)	0	0	6.750	6.573	MN	2,858	17,145	12/14/2022	11/01/2029
595112-CB-7	MICRON TECHNOLOGY INC	LS		1	2.C FE	8,479,345	102.6120	8,722,044	8,500,000	8,480,807	0	1,569	0	0	5.875	5.907	MS	147,038	499,375	04/18/2023	09/15/2033
59562V-AR-8	BERKSHIRE HATHAWAY ENERG			1	1.G FE	6,059,160	106.8510	5,169,429	4,838,000	5,696,678	0	(48,709)	0	0	6.500	4.635	MS	92,594	314,470	02/24/2016	09/15/2037
59565J-AA-9	MIDAS OPCO HOLDINGS LLC			1	4.B FE	366,718	95.1180	351,936	370,000	366,908	0	181	0	0	5.625	5.830	FA	7,863	16,875	09/05/2024	08/15/2029
59833C-AC-6	MIDWEST CONNECTOR CAPIT			1	2.B FE	775,195	97.9820	824,025	841,000	790,397	0	10,085	0	0	4.625	6.257	AO	9,724	38,896	09/18/2023	04/01/2029
60856B-AC-8	MOLEX ELECTRONICS TECH			1	2.A FE	1,996,860	99.5970	1,991,948	2,000,000	1,999,707	0	272	0	0	3.900	3.919	AO	16,467	78,000	04/01/2015	04/15/2025
617446-8L-6	MORGAN STANLEY			1	1.E FE	1,000,000	88.8020	888,018	1,000,000	1,000,000	0	0	0	0	2.699	2.699	JJ	11,921	26,990	01/16/2020	01/22/2031
61747Y-DY-8	MORGAN STANLEY			1	1.G FE	4,962,500	82.5330	4,126,639	5,000,000	4,969,943	0	919	0	0	4.300	4.345	JJ	91,972	215,000	01/22/2015	01/27/2045
61747Y-ED-3	MORGAN STANLEY			1	1.E FE	15,000,000	82.8230	12,423,386	15,000,000	15,000,000	0	0	0	0	2.239	2.239	JJ	149,267	335,850	07/15/2021	07/21/2032
61747Y-ES-0	MORGAN STANLEY	LS		2	2.A FE	5,871,043	96.9660	5,738,419	5,918,000	5,875,800	0	2,216	0	0	5.297	5.374	AO	61,825	313,476	12/14/2022	04/20/2037
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	31,653,422	111.9810	27,669,435	24,709,000	30,797,973	0	(266,781)	0	0	7.768	5.126	JD	85,306	1,573,486	09/06/2024	12/15/2037
62979*-AJ-6	NATIONAL STORAGE PP			1	2.A FE	12,000,000	85.3260	10,239,160	12,000,000	12,000,000	0	0	0	0	2.810	2.810	MN	29,037	337,200	12/07/2021	11/30/2031
63111X-AL-5	NASDAQ INC			1	2.B FE	1,978,080	101.3630	2,027,252	2,000,000	1,978,324	0	136	0	0	6.100	6.174	JD	1,017	122,000	07/07/2023	06/28/2063
636180-BM-2	NATIONAL FUEL GAS CO			1	2.C FE	3,987,440	99.9300	3,997,185	4,000,000	3,999,063	0	1,499	0	0	5.200	5.240	JJ	95,911	208,000	06/22/2015	07/15/2025
637417-AP-1	NATL RETAIL PROP			1	2.A FE	2,518,304	63.2050	2,531,355	4,005,000	2,553,185	0	24,591	0	0	3.100	5.868	AO	26,211	124,155	07/20/2023	04/15/2050
637432-NK-7	NATIONAL RURAL UTILITY			1	2.A FE	705,180	98.6800	716,420	726,000	705,450	0	270	0	0	5.250	5.476	AO	7,517	17,798	10/24/2024	04/20/2046
637432-NR-2	NATIONAL RURAL UTILITY			1	1.E FE	4,975,250	81.7400	4,086,985	5,000,000	4,977,809	0	510	0	0	4.400	4.430	MN	36,667	220,000	10/24/2018	11/01/2048
63743H-FV-9	NATIONAL RURAL UTILITIES				1.F FE	2,750,000	99.9230	2,747,895	2,750,000	2,750,000	0	0	0	0	4.890	5.000	MJSD	20,397	0	11/01/2024	12/03/2025
63861C-AG-4	NATIONSTAR MTG HLD INC			1	4.A FE	243,372	99.8170	239,561	240,000	243,151	0	(221)	0	0	6.500	6.160	FA	6,500	0	09/16/2024	08/01/2029
63861Q-AZ-1	NATIONWIDE HEALTH PPTYS				2.A FE	1,072,500	100.9070	1,009,068	1,000,000	1,045,853	0	(2,283)	0	0	6.900	6.368	AO	17,250	69,000	05/06/2005	10/01/2037
63938C-AK-4	NAVIENT CORP-WHEN DISTRIBUTE			1	3.C FE	4,866,355	97.9600	4,898,009	5,000,000	4,936,922	0	25,980	0	0	5.000	5.612	MS	73,611	250,000	02/24/2022	03/15/2027
64083Y-AA-9	NESCO HOLDINGS II INC	LS		1	4.C FE	341,000	92.7960	316,434	341,000	341,000	0	0	0	0	5.500	5.500	AO	3,959	18,755	03/17/2021	04/15/2029
649322-AA-2	NY & PRES HOSP			1	1.C FE	1,000,000	81.8160	818,161	1,000,000	1,000,000	0	0	0	0	4.024	4.024	FA	16,767	40,240	01/29/2015	08/01/2045
64953B-BC-1	NEW YORK LIFE GLOBAL				1.A FE	3,500,000	100.1910	3,506,682	3,500,000	3,500,000	0	0	0	0	5.190	5.750	MJSD	9,530	210,850	06/15/2023	06/13/2025
649757-AA-9	NY PUBLIC LIBRARY			1	1.D FE	5,000,000	83.0880	4,154,376	5,000,000	5,000,000	0	0	0	0	4.305	4.305	JJ	107,625	215,250	02/25/2015	07/01/2045
651229-AY-2	NEWELL BRANDS INC			1	3.C FE	15,540,700	95.5220	14,328,276	15,000,000	15,447,916	0	(12,579)	0	0	5.500	5.258	AO	206,250	1,012,500	04/27/2016	04/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-AX-6	NORFOLK SOUTHERN CORP			1	2.A FE	928,080	102.9360	1,029,360	1,000,000	977,092	0	4,407	0	0	5.640	6.244	MN	6,893	56,400	04/11/2007	05/17/2029
655844-CJ-5	NORFOLK SOUTHERN CORP			1	2.A FE	5,857,650	69.1380	3,456,919	5,000,000	5,854,212	0	(1,099)	0	0	4.100	3.483	MN	26,194	205,000	09/17/2021	05/15/2121
665228-BQ-4	NORTHERN IL GAS				1.D FE	5,473,800	104.4660	5,223,284	5,000,000	5,110,208	0	(31,464)	0	0	6.580	5.795	FA	124,289	329,000	01/12/2007	02/15/2028
665501-AM-4	NORTHERN NAT GAS			1	1.G FE	9,911,600	66.1470	6,614,662	10,000,000	9,917,828	0	1,835	0	0	3.400	3.447	AO	71,778	340,000	04/07/2021	10/16/2051
665501-AN-2	NORTHERN NAT GAS			1	1.G FE	1,999,700	95.8500	1,917,000	2,000,000	1,999,599	0	(101)	0	0	5.625	5.626	FA	46,875	56,563	01/29/2024	02/01/2054
665859-AS-3	NORTHERN TRUST CORP			2	1.F FE	2,000,000	95.8570	1,917,136	2,000,000	2,000,000	0	0	0	0	3.375	3.375	MN	9,938	67,500	05/03/2017	05/08/2032
665859-AX-2	NORTHERN TRUST CORP	LS		2	1.F FE	8,968,140	105.4450	9,490,022	9,000,000	8,972,573	0	2,562	0	0	6.125	6.173	MN	90,344	551,250	10/26/2022	11/02/2032
666807-BP-6	NORTHROP GRUMMAN CORP			1	2.A FE	2,995,320	78.7430	2,362,295	3,000,000	2,995,853	0	105	0	0	4.030	4.039	AO	25,523	120,900	10/10/2017	10/15/2047
666807-BT-8	NORTHROP GRUMMAN CORP			1	2.A FE	2,487,725	95.6000	2,390,000	2,500,000	2,489,604	0	427	0	0	5.150	5.189	MN	21,458	128,750	03/19/2020	05/01/2040
666807-BU-5	NORTHROP GRUMMAN CORP			1	2.A FE	4,970,350	93.6660	4,683,318	5,000,000	4,972,564	0	500	0	0	5.250	5.289	MN	43,750	262,500	03/19/2020	05/01/2050
670346-AP-0	NUCOR CORP			1	1.G FE	2,496,300	97.1920	2,429,802	2,500,000	2,498,501	0	383	0	0	3.950	3.968	MN	16,458	98,750	04/23/2018	05/01/2028
670346-AW-5	NUCOR CORP			1	1.G FE	4,953,250	74.2160	3,710,824	5,000,000	4,955,370	0	902	0	0	3.850	3.903	AO	48,125	192,500	03/02/2022	04/01/2052
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1	2.C FE	5,622,378	68.7590	3,874,586	5,635,000	5,625,013	0	267	0	0	4.100	4.112	FA	87,280	231,035	11/02/2016	02/15/2047
674599-CY-9	OCCIDENTAL PETROLEUM CORP			1	2.C FE	3,983,900	69.3450	3,467,271	5,000,000	3,988,794	0	4,894	0	0	4.400	5.979	FA	83,111	0	09/20/2024	08/15/2049
674599-DF-9	OCCIDENTAL PETROLEUM CORP			1	2.C FE	3,474,955	102.4050	3,072,156	3,000,000	3,367,225	0	(22,550)	0	0	6.450	5.051	MS	56,975	193,500	09/18/2019	09/15/2036
675553-AA-9	OCHSNER CLINIC FND			1	1.G FE	5,982,207	95.6580	5,538,615	5,790,000	5,946,609	0	(4,858)	0	0	5.897	5.659	MN	43,628	341,436	05/26/2016	05/15/2045
677050-AU-0	OGLETHORPE POWER CORP			1	2.A FE	4,926,529	102.9210	5,146,032	5,000,000	4,926,958	0	429	0	0	6.200	6.310	JD	25,833	306,556	05/14/2024	12/01/2053
677415-CQ-2	OHIO POWER COMPANY			1	2.A FE	3,144,109	76.6100	2,608,568	3,405,000	3,157,540	0	5,799	0	0	4.150	4.665	AO	35,327	141,308	08/04/2022	04/01/2048
678858-BC-4	OKLAHOMA GAS & ELECTRIC			1	1.G FE	2,062,500	104.2470	2,606,175	2,500,000	2,386,789	0	28,864	0	0	6.500	8.090	AO	34,306	162,500	06/29/2000	04/15/2028
678858-BH-3	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,989,220	105.8200	2,116,404	2,000,000	1,992,701	0	339	0	0	6.450	6.491	FA	53,750	129,000	01/28/2008	02/01/2038
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1.G FE	4,969,450	94.2730	4,713,666	5,000,000	4,977,399	0	839	0	0	5.250	5.291	MN	33,542	262,500	05/24/2011	05/15/2041
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1	1.G FE	6,659,950	78.9170	4,932,283	6,250,000	6,594,738	0	(10,087)	0	0	4.150	3.779	AO	64,844	259,375	10/12/2017	04/01/2047
680223-AL-8	OLD REPUBLIC INTL CORP			1	2.B FE	4,314,630	70.3080	4,278,230	6,085,000	4,354,074	0	26,273	0	0	3.850	6.011	JD	13,015	234,273	06/16/2023	06/11/2051
681936-BM-1	OMEGA HEALTHCARE			1	2.C FE	4,912,450	88.7290	4,436,432	5,000,000	4,944,311	0	8,043	0	0	3.375	3.580	FA	70,313	168,750	10/07/2020	02/01/2031
68233J-BB-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,153,901	76.7640	2,479,477	3,230,000	3,167,765	0	1,986	0	0	3.750	3.888	AO	30,281	121,125	01/12/2017	04/01/2045
68235P-AG-3	ONE GAS INC			1	1.G FE	4,945,600	82.7250	4,136,263	5,000,000	4,951,360	0	1,104	0	0	4.500	4.567	MN	37,500	225,000	11/01/2018	11/01/2048
682680-AY-9	ONEOK INC			1	2.B FE	5,031,500	92.9810	4,649,052	5,000,000	5,015,494	0	(3,202)	0	0	3.400	3.325	MS	56,667	170,000	08/22/2019	09/01/2029
682680-BV-4	ONEOK INC			1	2.B FE	1,005,263	89.2620	1,026,508	1,150,000	1,008,519	0	3,256	0	0	5.150	6.273	AO	12,503	59,225	02/27/2024	10/15/2043
682680-BW-2	ONEOK INC			1	2.B FE	3,998,822	74.5600	2,982,402	4,000,000	3,998,717	0	(105)	0	0	4.200	4.202	MS	49,467	168,000	02/27/2024	03/15/2045
682680-BX-0	ONEOK INC			1	2.B FE	989,384	76.8230	768,234	1,000,000	989,589	0	205	0	0	4.250	4.324	MS	12,514	42,500	02/27/2024	09/15/2046
682680-CG-6	ONEOK INC			1	2.B FE	9,969,800	93.6690	9,366,899	10,000,000	9,968,783	0	(1,018)	0	0	5.850	5.869	MN	157,625	0	09/10/2024	11/01/2064
68268N-AG-8	ONEOK PARTNERS LP			1	2.B FE	993,060	99.3880	993,882	1,000,000	994,784	0	183	0	0	6.125	6.176	FA	25,521	61,250	01/24/2011	02/01/2041
682691-AA-8	ONEMAIN FINANCE CORP	LS		1	3.B FE	4,930,902	88.5220	4,426,089	5,000,000	4,953,424	0	7,050	0	0	4.000	4.184	MS	58,889	200,000	08/24/2021	09/15/2030
682695-AA-9	ONEMAIN FINANCE CORP	LS		1	3.B FE	287,138	106.0300	302,186	285,000	285,032	0	(1,710)	0	0	9.000	8.812	JJ	11,828	27,289	09/13/2023	01/15/2029
68389X-CK-9	ORACLE CORP			1	2.B FE	5,279,600	111.8090	5,590,431	5,000,000	5,274,854	0	(3,610)	0	0	6.900	6.470	MN	49,833	345,000	08/17/2023	11/09/2052
68902V-AM-9	OTIS WORLDWIDE CORP			1	2.B FE	4,998,989	68.6330	3,431,660	5,000,000	4,998,907	0	24	0	0	3.362	3.363	FA	63,504	168,100	09/08/2020	02/15/2050
69073T-AU-7	OWENS-BROCKWAY GLASS	LS		1	4.B FE	244,728	97.4980	233,994	240,000	244,397	0	(331)	0	0	7.250	6.874	MN	2,223	8,700	09/16/2024	05/15/2031
693304-AR-8	PECO CORP			1	1.E FE	2,422,280	88.5230	1,770,466	2,000,000	2,380,120	0	(14,790)	0	0	4.800	3.415	AO	20,267	96,000	01/19/2022	10/15/2043
693342-AH-0	PG&E WILDFIRE RECOVERY				1.A FE	4,999,753	97.4160	4,870,790	5,000,000	5,001,329	0	(59)	0	0	5.081	5.078	JD	21,171	254,050	07/13/2022	06/01/2041
693475-AQ-8	PNC FINANCIAL			2	2.B FE	10,000,000	98.5200	9,852,025	10,000,000	10,000,000	0	0	0	0	5.000	5.000	MN	83,333	500,000	10/27/2016	12/29/2049
69349A-AA-0	PNC CAPITAL TRUST C				2.B FE	4,589,018	98.6010	4,840,310	4,909,000	4,757,322	0	41,059	0	0	5.331	1.141	MJSD	21,808	298,957	12/10/2024	06/01/2028
694308-KC-0	PACIFIC GAS & EL			1	2.B FE	3,602,905	94.0930	3,400,513	3,614,000	3,605,452	0	971	0	0	4.400	4.438	MS	53,005	159,016	02/16/2022	03/01/2032
694308-KH-9	PACIFIC GAS & EL	LS		1	2.B FE	10,869,600	109.0670	10,906,723	10,000,000	10,860,128	0	(9,472)	0	0	6.750	6.105	JJ	311,250	337,500	02/26/2024	01/15/2053
6944PL-2T-5	PACIFIC LIFE GF II				1.D FE	3,500,000	100.2390	3,508,361	3,500,000	3,500,000	0	0	0	0	5.350	5.953	MJSD	8,233	215,261	06/08/2023	06/16/2025
695114-CG-1	PACIFICORP			1	1.F FE	12,761,000	104.7690	11,524,603	11,000,000	12,476,464	0	(82,612)	0	0	6.250	4.824	AO	145,139	687,500	05/26/2022	10/15/2037

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
700658-AA-5	PARK NATIONAL CORP			2	2.B FE	10,000,000	97.4130	9,741,254	10,000,000	10,000,000	0	0	0	0	4.500	4.500	MS	150,000	450,000	08/17/2020	09/01/2030
701094-AL-8	PARKER HANNIFIN			1	2.A FE	3,705,400	80.2130	3,064,141	3,820,000	3,720,923	0	2,633	0	0	4.100	4.282	MS	52,207	156,620	05/18/2018	03/01/2047
70109H-AN-5	PARKER-HANNIFIN CORP			1	2.A FE	4,993,400	85.6450	4,282,244	5,000,000	4,994,535	0	161	0	0	4.450	4.458	MN	24,722	222,500	11/18/2014	11/21/2044
707567-AE-3	PENN MUTUAL LIFE INS CO			1	1.F FE	5,000,000	63.6230	3,181,165	5,000,000	5,000,000	0	0	0	0	3.800	3.800	JD	8,444	190,000	04/22/2021	04/29/2061
70932M-AD-9	PENNYMAC FIN SVCS INC			1	3.C FE	187,879	104.7730	198,021	189,000	188,031	0	158	0	0	7.875	8.001	JD	662	15,049	12/06/2023	12/15/2029
718172-BL-2	PHILIP MORRIS INTERNAT-W/I				1.G FE	10,030,596	81.6300	7,175,256	8,790,000	9,897,327	0	(39,353)	0	0	4.250	3.367	MN	52,923	373,575	09/02/2021	11/10/2044
718172-DB-2	PHILIP MORRIS INTERNAT-W/I			1	1.F FE	682,122	100.1900	665,264	664,000	679,505	0	(1,571)	0	0	5.375	5.019	FA	13,483	35,690	05/03/2023	02/15/2033
718546-AH-7	PHILLIPS 66			1	2.A FE	2,999,275	99.3810	2,981,433	3,000,000	2,999,402	0	10	0	0	5.875	5.876	MN	29,375	176,250	01/29/2013	05/01/2042
718546-AL-8	PHILLIPS 66			1	2.A FE	12,848,510	86.5610	11,252,957	13,000,000	12,876,494	0	3,511	0	0	4.875	4.950	MN	80,979	633,750	12/04/2014	11/15/2044
72303#-AA-7	PINEBRIDGE				1.E PL	11,824,055	100.0000	11,824,055	11,824,055	11,824,055	0	0	0	0	6.000	6.044	MJSD	1,971	232,268	05/30/2024	12/31/2031
73102Q-AA-4	POLAR TANKERS INC			1	1.F FE	906,230	102.8960	913,733	888,017	904,682	0	(1,139)	0	0	5.951	5.612	MN	7,487	52,846	07/24/2023	05/10/2037
736508-G*-7	PORTLAND GENERAL ELEC PP			1	1.F	1,000,000	102.8970	1,028,969	1,000,000	1,000,000	0	0	0	0	6.260	6.260	MN	10,433	62,600	04/13/2006	05/01/2031
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1.F FE	484,585	109.4980	547,492	500,000	489,689	0	488	0	0	6.500	6.741	MN	4,153	32,500	03/25/2008	11/15/2037
741503-BC-9	PRICELINE GROUP INC.			1	1.G FE	4,807,150	96.7190	4,835,947	5,000,000	4,927,409	0	20,746	0	0	3.550	4.036	MS	52,264	177,500	07/18/2018	03/15/2028
74170*-BZ-1	PRIME PTY FD PRIVATE PLACEMENT			1	2.A	6,000,000	99.7310	5,983,842	6,000,000	6,000,000	0	0	0	0	5.690	5.690	MS	100,523	341,400	03/10/2023	03/15/2035
74170*-CA-5	PRIME PTY FD PRIVATE PLACEMENT			1	2.A	6,000,000	99.1590	5,949,535	6,000,000	6,000,000	0	0	0	0	5.790	5.790	MS	102,290	347,400	03/10/2023	03/15/2038
742404-AP-1	PRINCETON THEOLOGICAL			1	1.B FE	2,000,000	100.3960	2,007,928	2,000,000	2,000,000	0	0	0	0	5.200	5.201	JJ	52,000	104,000	09/26/2013	07/01/2033
74273@-AC-7	PRIT CORE REALTY PP			1	1.G	5,000,000	99.9360	4,996,800	5,000,000	5,000,000	0	0	0	0	4.000	4.000	FA	76,111	200,000	02/07/2013	02/14/2025
743315-AJ-2	PROGRESSIVE CORP			1	1.F FE	1,042,580	106.8890	1,068,895	1,000,000	1,013,021	0	(2,681)	0	0	6.625	6.262	MS	22,083	66,250	08/01/2007	03/01/2029
74340*-BM-5	PLD FUND PP PRIVATE PLACEMENT			1	1.G FE	10,000,000	101.2920	10,129,189	10,000,000	10,000,000	0	0	0	0	5.760	5.760	MS	169,600	566,400	09/18/2023	09/21/2033
74340*-BN-3	PLD FUND PP PRIVATE PLACEMENT			1	1.G FE	10,000,000	100.7260	10,072,553	10,000,000	10,000,000	0	0	0	0	5.910	5.910	MS	174,017	581,150	09/18/2023	09/21/2038
74432Q-AK-1	PRUDENTIAL FINANCIAL INC				1.G FE	2,957,071	101.4890	3,044,675	3,000,000	2,974,494	0	1,538	0	0	5.900	6.004	MS	52,117	177,000	01/30/2007	03/17/2036
744533-BJ-8	PUBLIC SERVICE OKLAHOMA			1	2.A FE	7,377,099	106.2230	6,070,659	5,715,000	7,074,977	0	(84,831)	0	0	6.625	4.124	MN	48,379	378,619	10/06/2021	11/15/2037
74460W-AH-0	PUBLIC STORAGE			1	1.F FE	4,736,950	95.2360	4,761,793	5,000,000	4,739,501	0	2,551	0	0	5.350	5.722	FA	111,458	133,750	05/02/2024	08/01/2053
74531E-AC-6	PUGET SOUND ENERGY INC			1	1.F FE	1,753,005	106.5310	1,917,559	1,800,000	1,784,206	0	3,104	0	0	7.000	7.244	AO	26,600	126,000	05/07/2008	03/09/2029
745332-CB-0	PUGET SOUND ENERGY INC			1	1.F FE	1,315,910	100.0720	1,000,723	1,000,000	1,215,501	0	(10,219)	0	0	5.795	3.902	MS	17,063	57,950	12/05/2012	03/15/2040
745332-CC-8	PUGET SOUND ENERGY INC			1	1.F FE	5,832,090	98.4380	4,429,716	4,500,000	5,420,703	0	(42,100)	0	0	5.764	3.985	JJ	119,603	259,380	12/12/2012	07/15/2040
745332-CD-6	PUGET SOUND ENERGY INC			1	1.F FE	999,950	97.9910	979,913	1,000,000	999,902	0	0	0	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
74742@-AA-4	SUN HOLDINGS PP			1	1.D PL	14,906,093	86.4280	12,755,439	14,758,508	14,891,197	0	(8,786)	0	0	4.340	4.303	MON	28,468	501,994	08/04/2021	08/15/2051
74762E-AF-9	QUANTA SERVICES INC			1	2.C FE	6,976,410	89.2770	6,249,355	7,000,000	6,985,472	0	2,258	0	0	2.900	2.939	AO	50,750	203,000	09/17/2020	10/01/2030
74841C-AB-7	QUICKEN LOANS LLC/QUICKN			1	3.A FE	1,053,000	87.1230	917,403	1,053,000	1,053,000	0	0	0	0	3.875	3.875	MS	13,601	40,804	09/09/2020	03/01/2031
74949L-AE-2	RELX CAPITAL INC			1	2.A FE	9,922,900	97.3110	9,731,093	10,000,000	9,939,134	0	6,650	0	0	4.750	4.848	MN	54,097	475,000	05/17/2022	05/20/2032
749571-AG-0	RHP HOTEL PPTY/RHP FINAN	LS		1	3.C FE	323,288	94.2610	300,692	319,000	320,774	0	(789)	0	0	4.500	4.287	FA	5,423	14,355	09/08/2021	02/15/2029
75513E-CX-7	RAYTHEON TECH CORP	LS		1	2.A FE	1,992,500	108.6590	2,173,188	2,000,000	1,992,148	0	(156)	0	0	6.400	6.429	MS	37,689	109,156	11/06/2023	03/15/2054
760759-AN-0	REPUBLIC SERVICES INC			1	2.A FE	4,957,800	99.7880	4,989,401	5,000,000	4,968,624	0	1,116	0	0	5.700	5.759	MN	36,417	285,000	06/07/2011	05/15/2041
76131V-AA-1	RETAIL PROPERTIES OF AME - A			1	2.B FE	1,911,040	99.6930	1,993,855	2,000,000	1,997,023	0	12,807	0	0	4.000	4.676	MS	23,556	80,000	03/29/2017	03/15/2025
761713-BB-1	REYNOLDS AMERICAN INC			1	2.A FE	4,843,469	95.2000	3,841,306	4,035,000	4,711,110	0	(20,163)	0	0	5.850	4.577	FA	89,174	236,048	05/25/2017	08/15/2045
77340R-AR-8	ROCKIES EXPRESS PIPELINE			1	3.B FE	1,996,520	94.9760	1,899,526	2,000,000	1,998,433	0	292	0	0	4.950	4.969	JJ	45,650	99,000	04/03/2019	07/15/2029
780082-AR-4	ROYAL BANK OF CANADA			2	2.B FE	10,000,000	103.5990	10,359,938	10,000,000	10,000,000	0	0	0	0	7.500	7.500	FMAN	122,917	391,667	04/17/2024	05/02/2084
78017F-ZU-0	ROYAL BANK OF CANADA			2	1.E FE	39,000,000	100.2600	39,101,243	39,000,000	39,000,000	0	0	0	0	2.035	2.024	JAJO	164,877	0	10/08/2024	10/18/2028
78409V-AQ-7	S&P GLOBAL INC			1	1.G FE	7,594,596	69.1330	7,290,804	10,546,000	7,602,313	0	7,717	0	0	3.250	5.276	JD	28,562	171,373	11/08/2024	12/01/2049
78454L-AY-6	SM ENERGY CO	LS		1	3.C FE	301,269	98.4680	291,465	296,000	301,013	0	(256)	0	0	7.000	6.703	FA	8,979	0	09/16/2024	08/01/2032
784710-AA-3	SSM HEALTH CARE			1	1.E FE	5,000,000	98.0580	4,902,919	5,000,000	5,000,000	0	0	0	0	3.823	3.823	JD	15,929	191,150	04/11/2017	06/01/2027
78516F-AA-7	SABAL TRAIL TRANS			1	2.A FE	3,004,080	96.6250	2,898,745	3,000,000	3,000,000	0	0	0	0	4.246	4.229	MN	21,230	127,380	04/26/2018	05/01/2028
78516F-AB-5	SABAL TRAIL TRANS			1	2.A FE	6,620,993	87.8850	5,615,845	6,390,000	6,578,809	0	(11,965)	0	0	4.682	4.368	MN	49,863	299,180	02/02/2021	05/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
785592-AM-8	SABINE PASS LIQUEFACTION			1	2.A FE	167,000	100.0330	167,054	167,000	167,000	0	0	0	0	5.625	5.625	MS	3,131	9,394	01/14/2016	03/01/2025
785592-AZ-9	SABINE PASS LIQUEFACTION			1	2.A FE	9,984,708	101.7660	10,176,608	10,000,000	9,984,993	0	721	0	0	5.900	5.916	MS	173,722	590,000	08/22/2023	09/15/2037
78572X-AG-6	SABRA HEALTH/CAPTL CORP			1	2.C FE	5,538,011	93.4900	5,228,873	5,593,000	5,564,804	0	5,007	0	0	3.900	4.014	AO	46,049	218,127	03/23/2021	10/15/2029
78574M-AA-1	SABRA HEALTH CARE LP		LS	1	2.C FE	4,947,000	85.8340	4,291,689	5,000,000	4,962,182	0	4,777	0	0	3.200	3.323	JD	13,333	160,000	09/21/2021	12/01/2031
797440-BL-7	SAN DIEGO GAS & EL			1	1.F FE	1,752,105	96.1200	1,441,805	1,500,000	1,698,765	0	(9,072)	0	0	5.350	4.173	MN	10,254	80,250	06/01/2018	05/15/2040
808513-BD-6	SCHWAB CORP		LS	2	2.C FE	1,507,518	99.5600	1,344,061	1,350,000	1,365,666	0	(36,956)	0	0	5.375	2.572	MJSD	6,047	72,563	01/04/2021	06/01/2025
808513-BJ-3	SCHWAB CORP			2	2.C FE	3,301,236	86.2400	2,870,053	3,328,000	3,308,365	0	2,750	0	0	4.000	4.113	MJSD	11,093	133,120	12/14/2022	12/01/2030
81675*-AC-8	SEMINOLE ELECTRIC PP			1	1.G FE	2,000,000	103.6500	2,073,009	2,000,000	2,000,000	0	0	0	0	6.030	6.030	JD	1,005	120,600	12/22/2005	12/28/2033
81685V-AA-1	SEMPRA INFRASTRUCTURE PA			1	2.C FE	507,891	83.3020	496,478	596,000	511,364	0	3,473	0	0	3.250	5.729	JJ	8,932	0	09/17/2024	01/15/2032
822905-AE-5	SHELL FINANCE			1	1.D FE	2,955,090	78.4260	2,352,774	3,000,000	2,955,357	0	266	0	0	4.000	4.105	MN	17,000	60,000	10/03/2024	05/10/2046
824348-AX-4	SHERWIN-WILLIAMS CO/THE			1	2.B FE	9,965,550	84.0120	8,401,238	10,000,000	9,970,321	0	742	0	0	4.500	4.521	JD	37,500	450,000	05/11/2017	06/01/2047
824348-BM-7	SHERWIN-WILLIAMS CO/THE			1	2.B FE	998,230	66.3540	663,543	1,000,000	998,433	0	38	0	0	3.300	3.309	MN	4,217	33,000	03/03/2020	05/15/2050
82873M-AA-1	SIMMONS FOOD INC/SIMMONS			1	4.C FE	187,333	92.4550	208,949	226,000	194,723	0	5,994	0	0	4.625	8.647	MS	3,484	10,453	11/07/2023	03/01/2029
83012A-AA-7	SIXTH TREET SPECIALITY LENDING			1	2.C FE	799,663	96.0730	822,381	856,000	831,005	0	14,517	0	0	2.500	4.408	FA	8,917	21,400	12/14/2022	08/01/2026
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP			1	2.A FE	920,375	99.5660	920,984	925,000	921,716	0	1,341	0	0	4.500	5.382	JAJO	8,209	10,406	09/11/2024	10/20/2025
830867-AB-3	DELTA AIR LINES/SKYMILES			1	2.A FE	885,875	98.6210	877,724	890,000	886,314	0	439	0	0	4.750	4.963	JAJO	8,338	10,569	09/12/2024	10/20/2028
832248-BD-9	SMITHFIELD FOODS INC		LS	1	2.C FE	9,868,100	82.1490	8,214,918	10,000,000	9,907,457	0	12,375	0	0	2.625	2.777	MS	78,750	262,500	09/08/2021	09/13/2031
832696-AM-0	SMUCKER JM CO			1	2.B FE	1,137,830	90.6080	906,077	1,000,000	1,100,190	0	(8,234)	0	0	4.250	3.097	MS	12,514	42,500	02/26/2020	03/15/2035
835495-AJ-1	SONOCO PRODUCTS			1	2.C FE	2,980,560	98.0710	2,942,118	3,000,000	2,981,557	0	685	0	0	5.750	5.809	MN	28,750	172,500	06/14/2023	11/01/2040
838518-AA-6	SOUTH JERSEY INDUSTRIES				3.A FE	10,015,700	83.3920	8,339,184	10,000,000	10,009,804	0	(1,397)	0	0	5.020	5.000	AO	105,978	502,000	03/25/2021	04/15/2031
842329-AA-2	SOUTHERN BAPTIST HOSP.			1	1.C FE	4,000,000	88.6850	3,547,414	4,000,000	4,000,000	0	0	0	0	4.857	4.857	JJ	89,585	194,280	05/21/2015	07/15/2045
842400-GG-2	SOUTHERN CAL EDISON			1	1.G FE	2,482,261	77.0150	1,913,053	2,484,000	2,482,429	0	40	0	0	4.000	4.004	AO	24,840	99,360	03/21/2017	04/01/2047
842587-DD-6	SOUTHERN CO				2.B FE	4,018,120	100.8120	4,032,492	4,000,000	4,009,200	0	(3,319)	0	0	5.113	5.015	FA	85,217	204,520	05/05/2022	08/01/2027
84756N-AE-9	SPECTRA ENERGY PARTNERS LP			1	2.B FE	1,997,500	98.3490	1,966,977	2,000,000	1,997,769	0	57	0	0	5.950	5.959	MS	31,733	119,000	09/16/2013	09/25/2043
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD			1	4.A FE	854,065	97.1060	850,651	876,000	858,659	0	4,191	0	0	4.875	5.516	MN	7,118	42,705	03/16/2023	11/01/2027
84859D-AA-5	SPIRE MISSOURI INC			1	1.F FE	9,971,500	66.9480	6,694,762	10,000,000	9,973,527	0	615	0	0	3.300	3.315	JD	27,500	330,000	05/13/2021	06/01/2051
852060-AD-4	SPRINT CORP (FON GROUP)			1	2.B FE	2,349,393	106.0870	2,255,413	2,126,000	2,218,817	0	(21,051)	0	0	6.875	5.599	MN	18,676	146,163	07/20/2017	11/15/2028
854502-AM-3	STANLEY BLACK & DECKER INC			1	2.C FE	226,625	98.3620	240,988	245,000	226,696	0	71	0	0	4.000	4.420	MS	2,886	4,900	08/21/2024	03/15/2060
857449-AD-4	STATE STREET BANK & TRUST				1.C FE	1,700,000	100.1050	1,701,781	1,700,000	1,700,000	0	0	0	0	4.950	5.040	FMAN	8,716	0	11/20/2024	11/25/2026
85917P-AB-3	STERIS PLC			1	2.B FE	6,508,194	70.5000	6,741,171	9,562,000	6,603,489	0	44,756	0	0	3.750	6.139	MS	105,580	358,575	10/13/2022	03/15/2051
862121-AB-6	STORE CAPITAL CORP			1	2.C FE	558,045	96.2460	481,230	500,000	531,452	0	(7,395)	0	0	4.625	2.973	MS	6,809	23,125	03/31/2021	03/15/2029
862121-AC-4	STORE CAPITAL CORP			1	2.C FE	1,341,695	86.1850	1,141,952	1,325,000	1,335,281	0	(1,673)	0	0	2.750	2.604	MN	4,352	36,438	01/05/2021	11/18/2030
862121-AD-2	STORE CAPITAL CORP			1	2.C FE	276,730	82.2170	310,781	378,000	292,526	0	9,377	0	0	2.700	6.860	JD	851	10,206	04/05/2023	12/01/2031
863667-AJ-0	STRYKER CORP			1	2.A FE	1,067,850	86.8570	868,566	1,000,000	1,055,634	0	(1,658)	0	0	4.625	4.222	MS	13,618	46,250	05/24/2016	03/15/2046
86614R-AN-7	SUMMIT MATERIALS LLC/FIN			1	3.C FE	884,990	100.3980	868,444	865,000	867,393	0	(4,315)	0	0	5.250	4.913	JJ	20,940	45,413	07/28/2020	01/15/2029
86787X-AA-3	SUNTRUST CAPITAL I				2.C FE	10,246,682	98.2800	10,636,822	10,823,000	10,523,650	0	115,388	0	0	5.455	3.205	FMAN	77,080	683,670	12/14/2022	05/15/2027
867914-AH-6	SUNTRUST BANKS INC				2.A FE	4,028,010	101.1320	4,045,284	4,000,000	4,000,861	0	(1,077)	0	0	6.000	5.972	FA	90,667	240,000	09/06/2007	02/15/2026
871829-AJ-6	SYSCO CORP			1	2.B FE	1,089,780	100.5690	1,005,692	1,000,000	1,064,506	0	(4,567)	0	0	5.375	4.605	MS	14,931	53,750	10/17/2018	09/21/2035
871829-BD-8	SYSCO CORP		LS	1	2.B FE	2,491,425	82.8700	2,071,742	2,500,000	2,492,722	0	196	0	0	4.500	4.521	AO	28,125	112,500	03/22/2016	04/01/2046
87264A-BY-0	T-MOBILE USA INC			1	2.B FE	4,648,701	66.0600	3,302,982	5,000,000	4,662,938	0	4,209	0	0	3.600	3.953	MN	23,000	180,000	05/18/2021	11/15/2060
87264A-CT-0	T-MOBILE USA INC			1	2.B FE	4,971,728	66.7230	3,336,171	5,000,000	4,973,108	0	568	0	0	3.400	3.430	AO	35,889	170,000	07/05/2022	10/15/2052
87303*-AA-9	THL Credit				1.F PL	7,497,930	101.1900	7,587,155	7,497,930	7,497,930	0	0	0	0	5.000	5.030	MJSD	1,041	344,066	10/30/2024	12/31/2025
87612E-AU-0	TARGET CORP			1	1.F FE	4,590,832	114.3230	4,065,330	3,556,000	4,230,839	0	(35,976)	0	0	7.000	5.001	JJ	114,780	248,920	08/25/2011	01/15/2038
87724R-AB-8	TAYLOR MORRISON COMM			1	3.A FE	1,295,000	99.2690	1,285,535	1,295,000	1,295,000	0	0	0	0	5.750	5.750	JJ	34,335	74,463	07/18/2019	01/15/2028
87901J-AF-2	TGNA			1	3.C FE	500,000	98.7180	493,589	500,000	500,000	0	0	0	0	4.750	4.750	MS	6,993	23,750	09/08/2020	03/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88104L-AG-8	TERRAFORM POWER OPERATIN	LS		1	3.C FE	1,654,548	92.5880	1,480,482	1,599,000	1,627,134	0	(8,529)	0	0	4.750	4.254	JJ	35,023	75,953	08/12/2021	01/15/2030
882384-AE-0	TEXAS EASTERN TRANSMISSI			1	2.A FE	4,303,433	76.9460	2,970,124	3,860,000	4,269,315	0	(11,821)	0	0	4.150	3.476	JJ	73,865	160,190	01/05/2022	01/15/2048
882440-AN-0	TEXAS GAS TRANSMISSION			1	2.C FE	4,959,180	105.0570	5,252,862	5,000,000	4,992,064	0	2,668	0	0	7.250	7.318	JJ	167,153	362,500	07/14/1997	07/15/2027
882484-AA-6	TEXAS HEALTH RESOURCES			1	1.C FE	5,000,000	82.2450	4,112,239	5,000,000	5,000,000	0	0	0	0	4.330	4.330	MN	27,664	216,500	04/28/2015	11/15/2055
882508-CJ-1	TEXAS INSTRUMENTS	LS		1	1.E FE	9,441,500	93.5880	9,358,774	10,000,000	9,441,758	0	258	0	0	5.150	5.538	FA	204,569	0	12/20/2024	02/08/2054
88579Y-AZ-4	3M CO.			1	1.G FE	3,800,050	72.7410	3,637,050	5,000,000	3,837,100	0	25,432	0	0	3.625	5.413	AO	38,264	181,250	07/06/2023	10/15/2047
887317-AM-7	TIME WARNER INC			1	3.A FE	2,980,980	81.5610	2,446,817	3,000,000	2,985,623	0	505	0	0	5.375	5.418	AO	34,042	161,250	10/12/2011	10/15/2041
88732J-BB-3	TIME WARNER CABLE INC			1	2.C FE	10,911,830	84.9900	10,198,770	12,000,000	11,134,411	0	27,395	0	0	5.500	6.186	MS	220,000	660,000	06/04/2015	09/01/2041
887389-AK-0	TIMKEN CO			1	2.B FE	890,303	98.0990	890,738	908,000	890,975	0	672	0	0	4.500	5.028	JD	1,816	20,430	10/30/2024	12/15/2028
889184-AA-5	TOLEDO HOSPITAL/THE	LS		1	3.B FE	8,590,650	73.4370	6,242,165	8,500,000	8,574,171	0	(2,102)	0	0	4.982	4.914	MN	54,110	423,470	10/08/2015	11/15/2045
88947E-AU-4	TOLL BROS FINANCE CORP			1	2.C FE	586,220	94.1500	563,018	598,000	590,060	0	1,447	0	0	3.800	4.104	MN	3,787	22,724	04/04/2022	11/01/2029
891092-AE-8	TORO CO			1	2.A FE	18,135,477	104.8020	17,295,542	16,503,000	17,981,181	0	(81,409)	0	0	6.625	5.608	MN	182,221	1,093,324	01/18/2023	05/01/2037
891160-MJ-9	TORONTO-DOMIN BK			2	1.G FE	998,250	97.1760	971,759	1,000,000	999,224	0	95	0	0	3.625	3.637	MS	10,674	36,250	09/08/2016	09/15/2031
89236T-EM-3	TOYOTA			1	1.E FE	1,995,560	95.4220	1,908,433	2,000,000	1,998,498	0	463	0	0	3.050	3.076	JJ	28,806	61,000	01/08/2018	01/11/2028
89236T-ML-6	TOYOTA				1.E FE	355,000	100.4800	356,704	355,000	355,000	0	0	0	0	5.260	6.110	FMAN	2,885	5,218	08/06/2024	08/07/2026
89236T-MR-3	TOYOTA				1.E FE	2,000,000	100.0330	2,000,665	2,000,000	2,000,000	0	0	0	0	4.940	5.270	JAJO	23,496	0	10/07/2024	04/10/2026
893570-BM-2	TRANSCONTINENTAL GAS PL			1	2.B FE	4,655,073	104.0340	4,851,085	4,663,000	4,661,432	0	541	0	0	7.250	7.264	JD	28,172	338,068	11/22/1996	12/01/2026
893574-AM-5	TRANSCONT GAS PIPE LINE			1	2.A FE	992,810	83.0140	830,139	1,000,000	993,590	0	150	0	0	4.600	4.645	MS	13,544	46,000	09/13/2018	03/15/2048
893647-BU-0	TRANSDIGM INC			1	3.C FE	176,807	100.3100	177,549	177,000	176,824	0	18	0	0	6.375	6.399	MS	3,761	5,767	03/14/2024	03/01/2029
89417E-AS-8	TRAVELERS COS INC			1	1.F FE	5,048,695	97.5070	5,011,853	5,140,000	5,048,695	0	0	0	0	5.450	5.575	MN	28,013	0	12/30/2024	05/25/2053
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CL			1	1.F FE	3,130,170	109.8120	3,294,364	3,000,000	3,063,553	0	(5,863)	0	0	6.375	6.042	MS	56,313	191,250	01/30/2007	03/15/2033
89566E-AH-1	TRISTATE GEN/TRANS ASSN			1	2.A FE	9,991,169	78.1780	7,817,781	10,000,000	9,992,394	0	164	0	0	4.700	4.705	MN	78,333	470,000	09/03/2015	11/01/2044
896516-AA-9	TRINITY			1	1.D FE	5,363,122	81.7110	4,248,996	5,200,000	5,336,509	0	(4,216)	0	0	4.125	3.938	JD	17,875	214,500	12/06/2017	12/01/2045
89788J-AA-7	TRUIST BANK			2	1.G FE	193,602	99.3810	198,762	200,000	198,368	0	4,766	0	0	1.500	5.777	MS	925	1,500	05/30/2024	03/10/2025
89788N-AA-8	TRUIST FINANCIAL CORP			2	2.A FE	8,000,000	94.4650	7,557,205	8,000,000	8,000,000	0	0	0	0	4.916	4.916	JJ	167,144	393,280	07/25/2022	07/28/2033
90041L-AF-2	TURNING POINT BRANDS INC			1	4.A FE	330,356	99.4750	313,346	315,000	315,533	0	(4,511)	0	0	5.625	4.406	FA	6,694	17,719	09/01/2021	02/15/2026
902917-AH-6	WASTE MANAGEMENT INC			1	1.G FE	3,972,275	107.2590	3,351,853	3,125,000	3,385,298	0	(66,552)	0	0	7.000	4.430	JJ	100,868	218,750	02/25/2014	07/15/2028
907818-EM-6	UNION PACIFIC CORP			1	1.G FE	10,561,220	74.6180	7,461,764	10,000,000	10,441,236	0	(16,820)	0	0	3.799	3.518	AO	94,975	379,900	12/22/2016	10/01/2051
911312-AN-6	UNITED PARCEL SERVICE			1	1.F FE	2,957,940	93.1330	2,793,996	3,000,000	2,970,313	0	1,199	0	0	4.875	4.965	MN	18,688	146,250	11/08/2010	11/15/2040
911312-BU-9	UNITED PARCEL SERVICE			1	1.F FE	5,003,050	90.7610	4,538,053	5,000,000	5,001,449	0	(306)	0	0	2.500	2.493	MS	41,667	125,000	08/16/2019	09/01/2029
913017-CA-5	UNITED TECHNOLOGIES			1	2.A FE	4,993,100	80.7870	4,039,351	5,000,000	4,994,331	0	168	0	0	4.150	4.158	MN	26,514	207,500	04/29/2015	05/15/2045
91324P-DL-3	UNITEDHEALTH GROUP INC			1	1.F FE	4,965,600	80.2670	4,013,367	5,000,000	4,969,763	0	734	0	0	4.250	4.291	JD	9,444	212,500	06/14/2018	06/15/2048
91324P-FE-7	UNITEDHEALTH GROUP INC				1.F FE	1,030,000	100.2710	1,032,796	1,030,000	1,030,000	0	0	0	0	4.990	5.850	JAJO	11,459	13,461	07/23/2024	07/15/2026
91412N-AF-7	UNIVERSITY OF CHICAGO			1	1.C FE	2,847,065	101.8630	2,903,092	2,850,000	2,848,490	0	181	0	0	5.420	5.429	AO	38,618	154,470	05/14/2010	10/01/2030
91889F-AC-5	VALARIS LTD			1	4.A FE	249,065	101.0950	242,629	240,000	248,413	0	(651)	0	0	8.375	7.535	AO	3,406	10,050	09/16/2024	04/30/2030
91911A-AA-2	VALENCIA GROVE II LLC				1.B FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	4.450	5.508	MON	7,630	43,639	07/01/2024	12/01/2062
92277G-AM-9	VENTAS REALTY LP/CAP CRP			1	2.A FE	1,984,660	97.3300	1,946,604	2,000,000	1,994,382	0	1,603	0	0	4.000	4.094	MS	26,667	80,000	02/13/2018	03/01/2028
92277G-AN-7	VENTAS REALTY LP/CAP CRP			1	2.A FE	4,997,700	97.4090	4,870,442	5,000,000	4,998,824	0	241	0	0	4.400	4.406	JJ	101,444	220,000	08/06/2018	01/15/2029
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	12,019,620	92.5880	11,110,527	12,000,000	12,010,499	0	(1,134)	0	0	4.400	4.387	MN	88,000	528,000	04/23/2015	11/01/2034
92343V-CX-0	VERIZON COMMUNICATIONS			1	2.A FE	9,054,600	83.3730	8,337,292	10,000,000	9,183,693	0	17,369	0	0	4.522	5.120	MS	133,148	452,200	12/17/2015	09/15/2048
92343V-CZ-5	VERIZON COMMUNICATIONS			1	2.A FE	3,466,173	84.1980	2,986,505	3,547,000	3,474,183	0	1,054	0	0	4.672	4.801	MS	48,794	165,716	08/25/2015	03/15/2055
92343V-DC-5	VERIZON COMMUNICATIONS			1	2.A FE	3,997,880	79.3560	3,174,239	4,000,000	3,998,142	0	48	0	0	4.125	4.128	FA	62,333	165,000	07/27/2016	08/15/2046
92343V-FW-9	VERIZON COMMUNICATIONS			1	2.A FE	414,784	59.4210	241,249	406,000	414,214	0	(160)	0	0	2.987	2.889	AO	2,055	12,127	04/27/2021	10/30/2056
92345Y-AG-1	VERISK ANALYTICS INC			1	2.B FE	3,117,620	70.0000	2,176,985	3,110,000	3,117,009	0	(174)	0	0	3.625	3.611	MN	14,405	112,738	03/09/2021	05/15/2050
92418#-AB-5	VERMONT GAS SYSTEMS PP			1	2.B YE	2,000,000	100.3350	2,006,708	2,000,000	2,000,000	0	0	0	0	6.440	6.440	JJ	59,749	128,800	07/14/2006	07/14/2036

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
92418#-AH-2	VERMONT GAS SYSTEMS PP			1	2.B YE	2,000,000	96.3630	1,927,262	2,000,000	2,000,000	0	0	0	0	3.320	3.320	FA	27,667	66,400	08/09/2016	08/01/2026
925524-AH-3	VIACOM INC.			1	2.C FE	6,186,798	108.3250	5,107,526	4,715,000	5,356,077	0	(97,279)	0	0	7.875	5.047	JJ	155,742	371,306	05/16/2014	07/30/2030
925524-AX-8	VIACOM INC.			1	2.C FE	3,756,990	101.6010	3,048,036	3,000,000	3,463,247	0	(29,657)	0	0	6.875	5.066	AO	34,948	206,250	10/20/2011	04/30/2036
92553P-AU-6	VIACOM INC.			1	2.C FE	2,980,590	86.2480	2,587,435	3,000,000	2,984,220	0	447	0	0	5.850	5.896	MS	58,500	175,500	08/12/2013	09/01/2043
92556V-AD-8	VIATRIS INC			1	2.C FE	5,561,601	86.7360	4,950,866	5,708,000	5,592,426	0	17,530	0	0	2.700	3.083	JD	3,853	154,116	05/02/2023	06/22/2030
92556V-AF-3	VIATRIS INC			1	2.C FE	1,979,046	68.1910	1,227,438	1,800,000	1,966,407	0	(4,149)	0	0	4.000	3.450	JD	1,800	72,000	10/08/2021	06/22/2050
92564R-AJ-4	VICI	LS		1	2.C FE	681,538	100.8850	690,054	684,000	682,190	0	652	0	0	5.750	5.884	FA	16,388	19,665	02/27/2024	02/01/2027
927804-FG-4	VIRGINIA ELECTRIC & POWER			1	2.A FE	3,983,263	129.7850	3,990,877	3,075,000	3,902,871	0	(37,450)	0	0	8.875	5.989	MN	34,871	272,906	10/06/2022	11/15/2038
92783#-AA-4	VA INT'L GATEWAY PP			1	1.F PL	2,280,387	96.0340	2,189,947	2,280,387	2,280,387	0	0	0	0	3.930	3.950	MJSD	249	88,192	08/18/2014	06/30/2030
92826C-AF-9	VISA INC			1	1.D FE	9,983,300	85.5730	8,557,347	10,000,000	9,986,135	0	395	0	0	4.300	4.310	JD	20,306	430,000	12/09/2015	12/14/2045
92840V-AH-5	VISTRA OPERATIONS CO LLC			1	3.B FE	8,921,991	94.1550	8,384,493	8,905,000	8,909,664	0	(3,495)	0	0	4.375	4.347	MN	64,932	389,594	05/06/2021	05/01/2029
92840V-AL-6	VISTRA OPERATIONS CO LLC			1	2.C FE	1,753,754	99.9730	1,752,529	1,753,000	1,753,393	0	(361)	0	0	5.125	5.028	MN	11,979	0	11/19/2024	05/13/2025
928668-CJ-9	VOLKSWAGEN GROUP AMERICA				1.G FE	500,000	100.2020	501,011	500,000	500,000	0	0	0	0	5.550	6.410	FMAN	3,732	7,738	08/07/2024	08/14/2026
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	5,071,500	83.2780	4,163,915	5,000,000	5,061,353	0	(1,633)	0	0	4.500	4.413	JD	10,000	225,000	10/18/2017	06/15/2047
931142-CY-7	WAL-MART				1.C FE	2,809,950	97.5300	2,925,893	3,000,000	2,862,776	0	5,357	0	0	5.000	5.434	AO	27,500	150,000	06/30/2011	10/25/2040
94106L-BZ-1	WASTE MANAGEMENT INC			1	1.G FE	538,000	96.3330	518,270	538,000	538,000	0	0	0	0	3.875	3.875	JJ	9,613	0	11/05/2024	01/15/2029
94874R-BD-7	WEINGARTEN REALTY INVEST				2.A FE	2,782,950	103.8420	2,803,726	2,700,000	2,720,464	0	(4,969)	0	0	6.460	6.220	MS	51,357	174,420	06/11/2007	08/11/2028
94974B-FP-0	WELLS FARGO CO				2.B FE	16,283,110	93.6150	15,446,470	16,500,000	16,325,911	0	5,100	0	0	5.375	5.464	MN	145,349	886,875	12/05/2013	11/02/2043
95040Q-AD-6	WELLTOWER INC			1	2.A FE	3,998,360	97.9430	3,917,705	4,000,000	3,999,175	0	169	0	0	4.250	4.255	AO	35,889	170,000	04/03/2018	04/15/2028
960386-AM-2	WABTEC			1	2.B FE	4,994,450	99.0920	4,954,609	5,000,000	4,997,309	0	570	0	0	4.700	4.714	MS	69,194	235,000	09/12/2018	09/15/2028
960413-AU-6	WESTLAKE CHEMICAL CORP			1	2.B FE	7,570,950	78.7520	5,906,424	7,500,000	7,559,974	0	(1,691)	0	0	4.375	4.318	MN	41,927	328,125	11/29/2017	11/15/2047
976656-CG-1	WISC ELEC POWER			1	1.G FE	3,715,740	81.0420	2,431,256	3,000,000	3,620,609	0	(24,513)	0	0	4.250	2.849	JD	10,625	127,500	12/10/2020	06/01/2044
976826-BE-6	WISCONSIN POWER & LIGHT			1	2.A FE	5,255,772	106.2700	4,569,593	4,300,000	5,099,392	0	(51,431)	0	0	6.375	4.344	FA	103,558	274,125	10/22/2021	08/15/2037
98372M-AE-5	XHR LP			1	4.A FE	244,519	100.3250	243,789	243,000	244,469	0	(50)	0	0	6.625	6.488	MN	1,610	0	11/14/2024	05/15/2030
98389B-AN-0	XCEL ENERGY INC.			1	2.B FE	5,722,121	86.0340	5,529,377	6,427,000	5,737,310	0	8,794	0	0	4.800	5.811	MS	90,835	81,600	10/23/2024	09/15/2041
98419M-AK-6	XYLEM INC			1	2.B FE	989,570	81.6760	816,758	1,000,000	991,195	0	234	0	0	4.375	4.438	MN	7,292	43,750	10/03/2016	11/01/2046
98421M-AA-4	XEROX HOLDINGS CORP	LS		1	4.C FE	278,980	99.4570	294,393	296,000	291,444	0	6,857	0	0	5.000	7.565	FA	5,591	14,800	02/10/2023	08/15/2025
98421M-AB-2	XEROX HOLDINGS CORP			1	4.C FE	12,120,068	85.9920	10,032,716	11,667,000	11,908,770	0	(61,265)	0	0	5.500	4.860	FA	242,414	641,685	05/26/2021	08/15/2028
98956P-AH-5	ZIMMER HOLDINGS INC			1	2.B FE	9,082,980	83.8150	8,381,497	10,000,000	9,197,969	0	21,617	0	0	4.450	5.082	FA	168,111	445,000	12/28/2018	08/15/2045
AUDAXI-I*-1	Audax Direct Lending Solutions				2.A PL	33,166,030	100.0000	33,166,030	33,166,030	33,166,030	0	0	0	0	8.000	8.078	MJSD	7,370	3,125,464	12/16/2024	01/01/2032
009089-AA-1	AIR CANADA 2013-1A PTT		A		2.A FE	547,842	99.1750	546,872	551,420	549,137	0	1,295	0	0	4.125	5.232	MN	2,906	11,373	09/30/2024	05/15/2025
01626P-AP-1	ALIMENTATION COUCHE-TARD	LS	A	1	2.A FE	15,000,000	74.0780	11,111,753	15,000,000	15,000,000	0	0	0	0	3.439	3.439	MN	68,780	515,850	05/10/2021	05/13/2041
046828-AA-7	SUNCOR ENERGY VENTURES		A		2.C FE	17,038,720	105.2300	16,836,857	16,000,000	16,763,166	0	(275,554)	0	0	8.200	5.898	AO	328,000	1,312,000	02/08/2024	04/01/2027
06367U-EQ-6	BANK OF MONTREAL		A		1.C FE	2,100,000	100.0000	2,100,000	2,100,000	2,100,000	0	0	0	0	5.240	6.106	FMAN	12,336	30,144	08/20/2024	08/21/2026
06368B-GS-1	BANK OF MONTREAL		A	2	2.A FE	6,999,370	95.6570	6,695,973	7,000,000	6,999,509	0	41	0	0	3.803	3.804	JD	11,832	266,210	12/08/2017	12/15/2032
06368D-H7-2	BANK OF MONTREAL		A	2	2.A FE	5,000,000	83.3450	4,167,235	5,000,000	5,000,000	0	0	0	0	3.088	3.088	JJ	73,340	154,400	01/05/2022	01/10/2037
064159-8N-9	BANK OF NOVA SCOTIA		A	2	2.C FE	5,421,881	92.4330	5,048,701	5,462,000	5,422,184	0	132	0	0	3.625	3.655	JAJO	35,200	197,998	12/14/2022	10/27/2081
06418G-AM-9	BANK OF NOVA SCOTIA		A	2	1.F FE	3,000,000	100.4870	3,014,621	3,000,000	3,000,000	0	0	0	0	5.490	6.369	MJSD	10,519	42,390	09/04/2024	09/08/2028
07317Q-AJ-4	BAYTEX ENERGY CORP		A	1	3.C FE	284,023	102.4130	293,925	287,000	284,528	0	343	0	0	8.500	8.700	AO	4,134	24,395	04/20/2023	04/30/2030
0778FP-AB-5	BELL CANADA		A	1	2.B FE	4,990,100	78.3630	3,918,147	5,000,000	4,991,575	0	186	0	0	4.300	4.311	JJ	90,778	215,000	05/08/2019	07/29/2049
0778FP-AJ-8	BELL CANADA		A	1	2.B FE	9,914,400	68.8350	6,883,515	10,000,000	9,918,770	0	1,663	0	0	3.650	3.697	FA	137,889	365,000	02/08/2022	08/15/2052
13607L-8D-8	CANADIAN IMPERIAL BANK		A		1.F FE	4,000,000	100.5570	4,022,292	4,000,000	4,000,000	0	0	0	0	5.430	6.318	MJSD	1,193	122,608	06/24/2024	06/28/2027
136385-AL-5	CANADIAN NATL RESOURCES		A	1	2.A FE	1,334,140	102.1310	1,021,307	1,000,000	1,273,722	0	(15,917)	0	0	6.250	3.623	MS	18,403	62,500	12/28/2020	03/15/2038
136385-AX-9	CANADIAN NATL RESOURCES		A	1	2.A FE	2,990,880	97.8420	2,935,250	3,000,000	2,997,387	0	982	0	0	3.850	3.887	JD	9,625	115,500	05/23/2017	06/01/2027
13645R-AU-8	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	4,981,100	88.5310	4,426,571	5,000,000	4,984,255	0	434	0	0	4.800	4.824	FA	100,000	240,000	07/29/2015	08/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
14739L-AB-8	CASCADES INC		A	1	3.C FE	2,085,000	97.0180	1,940,355	2,000,000	2,038,409	0	(11,515)	0	0	5.375	4.689	JJ	49,569	107,500	08/10/2020	01/15/2028
67077M-AG-3	NUTRIEN LTD COM		A	1	2.B FE	1,145,894	97.0530	970,529	1,000,000	1,116,860	0	(4,900)	0	0	5.625	4.582	JD	4,688	56,250	04/10/2018	12/01/2040
67077M-AR-9	NUTRIEN LTD COM		A	1	2.B FE	8,294,560	88.5280	7,082,276	8,000,000	8,243,920	0	(8,584)	0	0	4.900	4.650	JD	32,667	392,000	04/12/2018	06/01/2043
698900-AG-2	PANCANADIAN ENERGY CORP			1	2.C FE	535,551	107.2740	512,770	478,000	533,886	0	(1,665)	0	0	7.200	5.147	MN	5,736	17,208	10/03/2024	11/01/2031
70137W-AG-3	PARKLAND CORP/CANADA		A	1	3.B FE	2,310,393	92.7320	2,087,396	2,251,000	2,272,795	0	(11,874)	0	0	4.500	4.112	AO	25,324	101,295	09/17/2021	10/01/2029
740212-AM-7	PRECISION DRILLING CORP	LS	A	1	4.A FE	197,720	99.1680	188,419	190,000	193,258	0	(1,464)	0	0	6.875	6.173	JJ	6,023	13,063	09/16/2021	01/15/2029
775109-BB-6	ROGERS COMMUNICATIONS		A	1	2.C FE	9,675,329	88.6000	7,649,720	8,634,000	9,492,904	0	(29,683)	0	0	5.000	4.232	MS	127,112	431,700	01/30/2018	03/15/2044
775109-BN-0	ROGERS COMMUNICATIONS		A	1	2.C FE	4,983,350	78.3580	3,917,905	5,000,000	4,984,834	0	338	0	0	4.350	4.370	MN	36,250	217,500	04/23/2019	05/01/2049
867224-AB-3	SUNCOR ENERGY INC		A	1	2.A FE	2,984,940	74.1230	2,223,704	3,000,000	2,986,971	0	339	0	0	4.000	4.029	MN	15,333	120,000	11/08/2017	11/15/2047
86828L-AC-6	SUPERIOR PLUS/GEN PRTNR	LS	A	1	3.C FE	5,087,414	90.8120	4,537,852	4,997,000	5,032,530	0	(15,192)	0	0	4.500	4.231	MS	66,210	224,865	03/02/2021	03/15/2029
98417E-AN-0	XSTRATA FINANCE CANADA		A	1	2.A FE	9,946,650	98.9980	9,899,822	10,000,000	9,958,544	0	1,348	0	0	6.000	6.039	MN	76,667	600,000	11/04/2011	11/15/2041
000000-00-0	SUZANO INTL FINANCE		D	1	2.C FE	3,986,765	99.6240	3,984,950	4,000,000	3,999,526	0	9,614	0	0	4.000	4.250	JJ	74,222	160,000	09/01/2023	01/14/2025
000000-00-0	CORURIPE NETHERLANDS BV		D	2	4.C FE	138,838	99.6210	144,451	145,000	139,248	0	410	0	0	10.000	12.176	FA	5,679	0	10/31/2024	02/10/2027
000000-00-0	REPUBLIC OF PARAGUAY SOVEREIGN		D		3.A FE	4,562,500	94.2250	4,711,244	5,000,000	4,575,593	0	10,000	0	0	6.100	6.895	FA	118,611	305,000	08/22/2023	08/11/2044
007866-AE-6	AEROPUERTOS DOMINICANOS		D	1	3.B FE	8,019,000	102.5100	8,200,769	8,000,000	8,018,011	0	(989)	0	0	7.000	6.967	JD	1,556	266,000	06/27/2024	06/30/2034
00787C-AD-4	AEROPUERTO INTL TOCUMEN		D	1	2.C FE	5,125,000	74.7740	3,738,683	5,000,000	5,101,917	0	(7,124)	0	0	4.000	3.776	FA	77,778	200,000	08/17/2021	08/11/2041
00946A-AE-4	AIRPORT AUTHORITY HK AGENCY DEBENTURES		D	1	1.B FE	12,381,500	72.7720	9,096,521	12,500,000	12,388,649	0	2,519	0	0	3.250	3.300	JJ	190,712	406,250	01/05/2022	01/12/2052
00973R-AM-5	AKER BP ASA		D	1	2.B FE	5,000,000	100.2270	5,011,337	5,000,000	5,000,000	0	0	0	0	6.000	6.000	JD	15,000	300,000	06/07/2023	06/13/2033
02154C-AF-0	ALTICE FINANCING SA		D	1	5.A FE	1,000,000	78.3680	783,680	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JJ	23,056	50,000	01/08/2020	01/15/2028
03837A-AC-4	APTV		D	1	2.B FE	19,895,200	89.8310	17,966,251	20,000,000	19,893,629	0	(1,571)	0	0	5.750	5.787	MS	345,000	0	09/09/2024	09/13/2054
052113-AB-3	AUSGRID FINANCE PTY LTD		D	1	2.B FE	4,995,350	96.9110	4,845,530	5,000,000	4,997,857	0	500	0	0	4.350	4.362	FA	90,625	217,500	04/23/2018	08/01/2028
055262-C@-6	BASF SE PRIVATE PLACEMENT		D	1	1.G FE	16,000,000	101.5470	16,247,482	16,000,000	16,000,000	0	0	0	0	5.710	5.710	JJ	436,498	456,800	01/05/2024	01/09/2034
05541V-AF-3	BG ENERGY CAPITAL PLC		D	1	1.E FE	1,528,920	93.3660	1,400,485	1,500,000	1,521,014	0	(788)	0	0	5.125	5.000	AO	16,229	76,875	10/20/2011	10/15/2041
05565E-BJ-3	BMW US Capital LLC		C	1	1.F FE	998,340	94.4670	944,672	1,000,000	999,173	0	166	0	0	3.625	3.645	AO	7,351	36,250	04/15/2019	04/18/2029
05565E-CD-5	BMW US Capital LLC		C		1.F FE	2,500,000	100.1620	2,504,045	2,500,000	2,500,000	0	0	0	0	4.990	5.963	FMAN	17,969	149,882	08/08/2023	08/11/2025
05565E-CN-3	BMW US Capital LLC		C		1.F FE	1,000,000	100.3750	1,003,752	1,000,000	1,000,000	0	0	0	0	5.290	6.140	FMAN	7,267	15,066	08/07/2024	08/13/2026
05635J-AC-4	BACARDI LTD		D	1	2.C FE	11,956,920	96.8380	11,620,581	12,000,000	11,958,191	0	1,211	0	0	5.900	5.931	JD	31,467	708,000	06/06/2023	06/15/2043
06237M-AA-1	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES		D		1.G FE	2,006,000	97.4070	1,948,143	2,000,000	2,005,536	0	(464)	0	0	5.375	5.333	MN	11,646	107,510	01/17/2024	05/22/2033
06237M-AD-5	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES		D		1.G FE	9,927,600	97.8670	9,786,650	10,000,000	9,927,794	0	194	0	0	6.250	6.304	JJ	298,611	0	07/01/2024	07/09/2054
06738E-BD-6	BARCLAYS PLC		D	1	2.A FE	5,000,000	99.0910	4,954,539	5,000,000	5,000,000	0	0	0	0	4.972	4.972	MN	31,075	248,600	05/09/2018	05/16/2029
06738E-BV-6	BARCLAYS PLC		D	1	2.A FE	679,524	84.5650	647,765	766,000	697,628	0	7,097	0	0	2.894	4.228	MN	2,278	22,168	12/14/2022	11/24/2032
06738E-BW-4	BARCLAYS PLC		D	1	2.A FE	2,598,221	72.3620	1,845,223	2,550,000	2,592,613	0	(1,878)	0	0	3.330	3.205	MN	8,727	84,915	12/03/2021	11/24/2042
090978-AA-5	BIOCON BIOLOGICS GLOBAL		D	2	3.B FE	356,548	95.9190	345,310	360,000	356,630	0	83	0	0	6.670	6.900	AO	5,469	0	10/02/2024	10/09/2029
09952A-AC-0	BORAL FINANCE PTY LTD		D	1	2.B FE	2,669,655	93.5820	2,471,490	2,641,000	2,650,852	0	(2,965)	0	0	3.750	3.623	MN	16,506	99,038	12/13/2017	05/01/2028
10554T-AG-0	BRASKEM NETHERLANDS	LS	D	1	3.A FE	323,701	92.2330	325,583	353,000	326,498	0	2,184	0	0	7.250	8.549	FA	9,810	25,593	09/08/2023	02/13/2033
12565W-AC-5	CK HUTCHISON INTNTL 21		D	1	1.F FE	4,917,300	73.8880	3,694,385	5,000,000	4,928,766	0	3,269	0	0	3.125	3.238	AO	32,986	156,250	04/12/2021	04/15/2041
12656*-AL-6	CSL LMTD PP		D	1	1.G	5,000,000	93.0470	4,652,360	5,000,000	5,000,000	0	0	0	0	2.970	2.970	AO	32,175	148,500	10/10/2016	10/13/2028
12674T-AA-4	CWCLN		D	1	4.A FE	1,050,581	98.8210	1,046,511	1,059,000	1,055,857	0	1,052	0	0	6.875	7.000	JJ	33,572	72,806	03/27/2019	09/15/2027
12803R-AG-9	CAIXABANK SA		D	2	2.B FE	7,000,000	100.9160	7,064,150	7,000,000	7,000,000	0	0	0	0	5.673	5.673	MS	116,927	198,555	03/07/2024	03/15/2030
13805A-AA-5	CANPACK CANPAK 3 3/8		D	1	3.C FE	257,150	97.3630	288,195	296,000	283,790	0	13,572	0	0	3.125	8.342	MN	1,542	9,250	12/12/2022	11/01/2025
151191-BG-7	CELULOSA ARAUCO CONSTITU		D	1	2.C FE	5,325,000	88.1540	4,407,702	5,000,000	5,307,033	0	(6,550)	0	0	5.500	5.057	AO	46,597	275,000	02/11/2022	04/30/2049
17186H-AH-5	CIMPRESS NV	LS	D	1	4.B FE	277,000	99.3550	275,214	277,000	277,000	0	0	0	0	7.375	7.375	MS	5,391	0	09/12/2024	09/15/2032
21987B-AW-8	CODELCO INC		D	1	2.A FE	2,947,110	95.8390	2,875,184	3,000,000	2,984,284	0	5,655	0	0	3.625	3.839	FA	45,313	108,750	07/25/2017	08/01/2027
21987B-BH-0	CODELCO INC		D	1	2.A FE	2,987,580	97.5140	2,925,419	3,000,000	2,987,429	0	148	0	0	6.300	6.331	MS	59,325	189,000	09/05/2023	09/08/2053
22088D-AA-8	CORURIPE NETHERLANDS BV		D	2	4.C FE	276,800	99.6210	318,788	320,000	296,304	0	9,025	0	0	10.000	14.169	FA	12,533	32,000	08/12/2022	02/10/2027

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
225313-AM-7	CREDIT AGRICOLE SA		D		2.A FE	4,969,600	89.7630	4,488,165	5,000,000	4,983,397	0	2,973	0	0	3.250	3.322	JJ	75,382	162,500	01/08/2020	01/14/2030
225313-AQ-8	CREDIT AGRICOLE SA		D	2	2.A FE	10,000,000	100.6390	10,063,887	10,000,000	10,000,000	0	0	0	0	6.251	6.251	JJ	296,923	312,550	01/03/2024	01/10/2035
232806-B*-9	INFINEON TECH PP		C	1	2.A FE	9,000,000	86.3410	7,770,717	9,000,000	9,000,000	0	0	0	0	3.270	3.270	JD	12,263	294,300	06/03/2021	06/16/2033
268317-AQ-7	ELECTRICITE DE FRANCE		D	1	2.A FE	4,987,600	88.0280	4,401,376	5,000,000	4,989,340	0	278	0	0	4.950	4.966	AO	53,625	247,500	10/07/2015	10/13/2045
268317-AU-8	ELECTRICITE DE FRANCE		D	1	2.A FE	6,421,220	97.6600	6,347,918	6,500,000	6,465,962	0	8,094	0	0	4.500	4.653	MS	81,250	292,500	09/18/2018	09/21/2028
268317-AV-6	ELECTRICITE DE FRANCE		D	1	2.A FE	637,056	89.1810	642,103	720,000	640,153	0	3,097	0	0	4.875	6.077	MS	9,750	35,100	02/21/2024	09/21/2038
279158-AS-8	ECOPET		D	1	3.A FE	9,918,700	101.6670	10,166,707	10,000,000	9,928,974	0	5,770	0	0	8.875	9.000	JJ	414,167	887,500	01/10/2023	01/13/2033
279158-AT-6	ECOPET		D	1	3.A FE	309,978	106.0060	328,619	310,000	309,974	0	4	0	0	8.625	8.625	JJ	12,032	27,703	06/28/2023	01/19/2029
28249N-AB-7	EIG PEARL HOLDINGS SARL		D		1.E FE	17,000,000	77.4860	13,172,639	17,000,000	17,000,000	0	0	0	0	4.387	4.386	FA	250,668	745,790	01/13/2022	11/30/2046
28504D-AD-5	ELECTRICITE DE FRANCE SA	LS	D	1	2.A FE	9,932,300	107.4570	10,745,699	10,000,000	9,932,481	0	737	0	0	6.900	6.954	MN	72,833	690,000	05/17/2023	05/23/2053
29082H-AC-6	EMBRAER NETHERLANDS FINA		D	1	2.C FE	2,835,000	102.5020	3,075,066	3,000,000	2,895,569	0	29,007	0	0	6.950	8.264	JJ	94,983	208,500	10/26/2022	01/17/2028
29278D-AA-3	ENEL CHILE SA		D	1	2.B FE	5,929,440	98.5210	5,911,254	6,000,000	5,971,467	0	7,360	0	0	4.875	5.026	JD	15,438	292,500	06/07/2018	06/12/2028
29646A-AD-8	ESKOM HOLDINGS LIMITED		D		4.B FE	275,313	104.8570	262,142	250,000	264,758	0	(3,523)	0	0	8.450	6.582	FA	8,274	21,125	10/08/2021	08/10/2028
314890-AA-2	FERGUSON FINANCE PLC		D	1	2.A FE	1,101,740	97.6340	976,343	1,000,000	1,045,756	0	(11,953)	0	0	4.500	3.165	AO	8,375	45,000	01/07/2020	10/24/2028
37231B-AA-6	GENM CAPITAL LABUAN		D	1	2.C FE	4,594,595	88.0470	4,899,814	5,565,000	4,821,280	0	92,730	0	0	3.882	6.498	AO	43,207	216,033	08/29/2022	04/19/2031
39541E-AC-7	GREENSAIF PIPELINES BIDC		D		1.E FE	10,000,000	101.0520	10,105,209	10,000,000	10,000,000	0	0	0	0	6.510	6.510	FA	231,467	651,000	02/09/2023	02/23/2042
39541E-AE-3	GREENSAIF PIPELINES BIDC		D		1.E FE	8,000,000	97.6240	7,809,918	8,000,000	8,000,000	0	0	0	0	6.103	6.103	JJ	204,779	0	07/17/2024	08/23/2042
40052V-AE-4	GRUPO BIMBO SAB DE CV		D	1	2.A FE	4,988,800	82.8510	4,142,550	5,000,000	4,989,974	0	233	0	0	4.700	4.714	MN	33,292	235,000	11/07/2017	11/10/2047
404280-BK-4	HSBC HOLDINGS PLC-SPONS		D	2	1.G FE	1,039,820	97.8510	978,509	1,000,000	1,010,661	0	(4,600)	0	0	4.041	3.531	MS	12,123	40,410	12/19/2017	03/13/2028
404280-EL-9	HSBC HOLDINGS PLC-SPONS		D	2	2.A FE	5,000,000	97.6570	4,882,837	5,000,000	5,000,000	0	0	0	0	5.874	5.874	MN	35,081	0	11/12/2024	11/18/2035
456472-AB-5	INDUSTRIAS PENOLES SAB D		D	2	2.B FE	5,038,000	93.8150	4,690,751	5,000,000	5,019,173	0	(3,813)	0	0	4.150	4.057	MS	62,826	207,500	09/06/2019	09/12/2029
456472-AC-3	INDUSTRIAS PENOLES SAB D	LS	D	1	2.B FE	2,928,750	86.8290	2,604,870	3,000,000	2,930,969	0	1,226	0	0	5.650	5.826	MS	51,321	169,500	01/27/2023	09/12/2049
456472-AD-1	INDUSTRIAS PENOLES SAB D	LS	D	1	2.B FE	11,065,625	75.7670	8,713,190	11,500,000	11,059,614	0	4,755	0	0	4.750	4.987	FA	220,017	546,250	01/19/2023	08/06/2050
456866-AL-6	INGERSOLL-RAND CO		C		2.A FE	110,717	100.5670	106,601	106,000	106,168	0	(432)	0	0	7.200	6.768	JD	636	7,632	06/07/2007	06/01/2025
46590X-AQ-9	JBS USA FOOD FINANCE		D	1	2.C FE	3,011,119	74.8310	2,244,932	3,000,000	3,010,807	0	(208)	0	0	4.375	4.352	FA	54,323	131,292	08/22/2023	02/02/2052
46653K-AC-2	JAB HOLDINGS BV		D	1	2.A FE	3,756,400	74.4380	3,721,919	5,000,000	3,786,768	0	16,221	0	0	4.500	6.390	AO	51,875	225,000	01/25/2023	04/08/2052
500472-AC-9	PHILIPS ELECTRONICS NV		D	1	2.A FE	6,031,750	107.7440	5,387,207	5,000,000	5,713,517	0	(36,462)	0	0	6.875	5.352	MS	105,035	343,750	09/20/2013	03/11/2038
501955-AB-4	LG CHEM LTD		D		2.A FE	4,970,950	93.7940	4,689,683	5,000,000	4,986,028	0	2,911	0	0	3.625	3.695	AO	38,264	181,250	04/08/2019	04/15/2029
50201D-AA-1	LIKAK		D	1	4.A FE	1,853,661	90.2500	1,571,248	1,741,000	1,741,000	0	(20,403)	0	0	6.750	5.707	AO	24,809	117,518	01/06/2020	10/15/2027
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	996,470	97.6870	976,871	1,000,000	998,630	0	370	0	0	4.375	4.419	MS	12,031	43,750	03/15/2018	03/22/2028
53944Y-AQ-6	LLOYDS BANKING GROUP PLC		D	2	2.A FE	20,551,283	69.5780	16,872,607	24,250,000	20,662,438	0	68,767	0	0	3.369	4.380	JD	38,580	816,983	04/04/2024	12/14/2046
53944Y-AX-1	LLOYDS BANKING GROUP PLC	LS	D	2	1.G FE	10,000,000	99.6850	9,968,492	10,000,000	10,000,000	0	0	0	0	5.679	5.679	JJ	277,640	283,950	01/02/2024	01/05/2035
55292W-AA-8	MC BRAZIL DWNSTRM		D	1	4.A FE	254,401	83.3500	210,256	252,257	253,867	0	(168)	0	0	7.250	7.109	JD	51	17,987	10/08/2021	06/30/2031
59284M-AD-6	MEXICO CITY AIRPORT TRUST		D	1	2.C FE	1,987,960	79.9870	1,599,740	2,000,000	1,989,157	0	235	0	0	5.500	5.542	JJ	46,139	110,000	09/13/2017	07/31/2047
602736-AB-6	MINEJESA CAPITAL BV		D	1	2.C FE	2,439,000	92.8950	2,786,844	3,000,000	2,493,288	0	23,062	0	0	5.625	7.746	FA	66,094	168,750	06/30/2022	08/10/2037
603051-AA-1	MINERAL RESOURCES LTD	LS	D	1	3.C FE	1,993,288	100.4260	1,987,437	1,979,000	1,979,899	0	(2,690)	0	0	8.125	7.986	MN	26,799	160,794	12/11/2020	05/01/2027
606822-DC-5	MITSUBISHI UFJ FINL-SPON ADR	LS	D	2	1.G FE	5,000,000	100.8360	5,041,808	5,000,000	5,000,000	0	0	0	0	5.406	5.406	AO	54,060	270,300	04/11/2023	04/19/2034
60687Y-DB-2	MIZUHO FINANCIAL GROUP		D	2	1.G FE	5,000,000	101.9450	5,097,238	5,000,000	5,000,000	0	0	0	0	5.748	5.748	JJ	139,708	287,400	06/29/2023	07/06/2034
60700J-CU-7	MIZUHO MARKETS CAYMAN		D		1.F FE	1,800,000	100.4930	1,808,867	1,800,000	1,800,000	0	0	0	0	5.340	6.170	FMAN	12,932	26,514	08/14/2024	08/14/2026
60700J-DA-0	MIZUHO MARKETS CAYMAN		D		1.E FE	3,400,000	100.3160	3,410,750	3,400,000	3,400,000	0	0	0	0	5.060	5.420	FMAN	16,030	13,933	10/28/2024	11/28/2025
61238Q-AA-6	BASELL FINANCE CO BV		D		2.B FE	4,613,597	105.3600	3,808,764	3,615,000	3,830,405	0	(90,115)	0	0	8.100	5.199	MS	86,218	292,815	12/18/2013	03/15/2027
62878U-2J-0	NBN CO LTD	LS	D	1	1.D FE	10,002,540	96.9270	9,692,662	10,000,000	10,001,867	0	(673)	0	0	4.250	4.244	AO	106,250	0	09/25/2024	10/01/2029
67078A-AF-0	NVENT FINANCE SARL		D	1	2.C FE	6,980,190	99.9210	6,994,454	7,000,000	6,982,392	0	1,555	0	0	5.650	5.687	MN	50,536	395,500	04/24/2023	05/15/2033
67712M-AB-5	OHI GROUP SA		D	1	4.B FE	345,000	99.9320	344,766	345,000	345,000	0	0	0	0	13.000	13.000	JJ	19,809	0	07/17/2024	07/22/2029
706451-BG-5	PEMEX FINANCE LTD		D	1	4.A FE	622,375	78.6410	511,167	650,000	627,283	0	1,423	0	0	6.625	7.104	JD	1,914	43,063	03/31/2021	06/15/2035
715604-AA-2	PERU LNG SRL		D	1	4.B FE	916,700	91.4310	838,149	916,700	916,700	0	0	0	0	5.375	5.375	MS	13,550	49,273	03/15/2018	03/22/2030

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
71568P-AM-1	PERUSAHAAN LISTRIK NEGAR		D		2.B FE	2,503,125	74.5480	1,863,688	2,500,000	2,503,198	0	(71)	0	0	4.375	4.366	FA	44,358	109,375	11/25/2019	02/05/2050
71654Q-CC-4	PETROLEOS MEXICANOS		D	1	4.A FE	658,334	68.5030	436,363	637,000	655,876	0	(359)	0	0	6.750	6.498	MS	11,944	42,998	01/27/2017	09/21/2047
71654Q-DD-1	PETROLEOS MEXICANOS		D	1	4.A FE	281,743	75.2430	203,909	271,000	281,224	0	(146)	0	0	7.690	7.357	JJ	9,146	20,840	10/26/2020	01/23/2050
716564-AA-7	PETROLEOS DEL PERU SA		D	1	5.A FE	3,946,000	75.2670	3,763,348	5,000,000	4,022,089	0	76,089	0	0	4.750	8.318	JD	7,917	237,500	03/01/2024	06/19/2032
716973-AH-5	PFIZER INVESTMENT ENTER		D	1	1.F FE	4,902,850	91.7790	4,588,932	5,000,000	4,903,688	0	729	0	0	5.340	5.460	MN	31,150	267,000	05/16/2023	05/19/2063
74390T-AA-7	PT SORIK MAR GEO POW		D	1	3.A FE	352,982	98.4720	349,576	355,000	353,043	0	61	0	0	7.750	7.889	FA	11,158	0	11/20/2024	08/05/2031
74730D-AE-3	QATAR PETROLEUM		D	1	1.C FE	4,981,550	73.8040	3,690,187	5,000,000	4,983,948	0	729	0	0	3.125	3.150	JJ	73,351	156,250	06/30/2021	07/12/2041
780153-BK-7	ROYAL CARIBBEAN CRUISES		D	1	3.A FE	314,819	99.3720	313,022	315,000	314,908	0	32	0	0	5.375	5.387	JJ	7,807	16,931	01/06/2022	07/15/2027
80386W-AC-9	SASOL FINANCING USA LLC	LS	C	1	3.A FE	8,664,500	95.6910	8,229,452	8,600,000	8,623,779	0	(13,926)	0	0	4.375	4.198	MS	107,649	376,250	12/09/2021	09/18/2026
80414L-2D-6	SAUDI ARABIAN OIL CO		D		1.E FE	4,905,000	93.7920	4,689,576	5,000,000	4,954,708	0	9,520	0	0	3.500	3.729	AO	36,458	175,000	04/12/2019	04/16/2029
80414L-2F-1	SAUDI ARABIAN OIL CO		D		1.E FE	4,890,000	79.6770	3,983,860	5,000,000	4,901,049	0	2,202	0	0	4.375	4.510	AO	45,573	218,750	04/12/2019	04/16/2049
82620K-BF-9	SIEMENS		D	1	1.D FE	4,739,218	72.3110	3,434,787	4,750,000	4,740,706	0	439	0	0	2.875	2.890	MS	41,727	136,563	03/02/2021	03/11/2041
86074Q-AQ-5	STILLWATER MINING CO		D	1	3.C FE	7,638,750	83.9270	6,714,156	8,000,000	7,757,306	0	42,578	0	0	4.500	5.211	MN	45,000	360,000	03/11/2022	11/16/2029
86964W-AF-9	SUZANO AUSTRIA GMBH		D	1	2.C FE	4,955,439	100.3050	5,015,227	5,000,000	4,977,760	0	4,684	0	0	6.000	6.125	JJ	138,333	300,000	08/14/2019	01/15/2029
87124V-F#-1	SYDNEY AIRPORT PRIVATE PLACEMENT		D	1	2.A FE	6,000,000	95.2220	5,713,320	6,000,000	6,000,000	0	0	0	0	5.490	5.490	AO	55,815	0	10/30/2024	10/31/2039
87124V-F*-5	SYDNEY AIRPORT PRIVATE PLACEMENT		D	1	2.A FE	8,000,000	95.8170	7,665,360	8,000,000	8,000,000	0	0	0	0	5.340	5.340	AO	72,387	0	10/30/2024	10/31/2035
874060-AW-6	TAKEDA PHARMACEUTICAL		D	1	2.A FE	6,972,840	100.2850	7,019,923	7,000,000	6,986,416	0	2,998	0	0	5.000	5.054	MN	34,028	350,000	12/17/2019	11/26/2028
874060-AZ-9	TAKEDA PHARMACEUTICAL		D	1	2.A FE	4,594,485	64.7680	3,076,470	4,750,000	4,607,341	0	3,491	0	0	3.175	3.351	JJ	72,055	150,813	03/02/2021	07/09/2050
874060-BM-7	TAKEDA PHARMACEUTICAL		D	1	2.A FE	9,957,000	96.5030	9,650,294	10,000,000	9,957,187	0	187	0	0	5.650	5.680	JJ	276,222	0	06/27/2024	07/05/2054
88032W-AN-6	TENCENT HOLDINGS LTD	LS	D	1	1.E FE	2,999,010	96.2320	2,886,974	3,000,000	2,999,384	0	99	0	0	3.975	3.979	AO	26,500	119,250	04/03/2019	04/11/2029
88167A-AE-1	TEVA PHARMACEUTICALS NE		D	1	3.B FE	2,797,539	95.9990	2,692,765	2,805,000	2,803,492	0	778	0	0	3.150	3.180	AO	22,089	88,358	07/18/2016	10/01/2026
88563P-AA-6	3R LUX SARL		D	1	3.C FE	329,721	103.2310	340,664	330,000	329,669	0	(52)	0	0	9.750	9.767	FA	13,049	16,088	01/30/2024	02/05/2031
902613-AL-2	UBS GROUP AG		D	2	1.G FE	5,000,000	72.1520	3,607,588	5,000,000	5,000,000	0	0	0	0	3.179	3.179	FA	61,814	159,000	01/04/2022	02/11/2043
902613-AV-0	UBS GROUP AG		D	2	1.G FE	10,000,000	102.0850	10,208,502	10,000,000	10,000,000	0	0	0	0	5.959	5.959	JJ	279,742	595,900	01/03/2023	01/12/2034
902674-ZX-1	UBS AG LONDON		D		1.E FE	301,797	100.3860	301,157	300,000	301,296	0	(501)	0	0	5.420	5.136	MJSD	946	4,374	09/23/2024	09/11/2025
92769X-AR-6	VIRGIN MEDIA SECURED FIN		D	1	3.C FE	2,744,007	86.1530	2,369,201	2,750,000	2,746,062	0	583	0	0	4.500	4.528	FA	46,750	123,750	03/19/2021	08/15/2030
92858R-AA-8	VMED O2 UK FINANCING I		D	1	3.C FE	1,030,800	84.6540	871,093	1,029,000	1,029,385	0	(365)	0	0	4.250	4.226	JJ	20,166	43,733	09/11/2020	01/31/2031
92943T-AC-7	WE SODA INV HOLDING PLC		D	1	3.C FE	330,000	101.9750	336,517	330,000	330,000	0	0	0	0	9.375	9.375	FA	11,773	15,469	02/07/2024	02/14/2031
94876Q-AA-4	WEIR GROUP PLC (THE)		D	1	2.C FE	625,005	96.2250	601,408	625,000	624,997	0	(14)	0	0	2.200	2.198	MN	1,833	13,750	09/27/2021	05/13/2026
98313R-AH-9	WYNN MACAU LTD	LS	D	1	3.C FE	254,030	96.2140	255,928	266,000	254,781	0	751	0	0	5.625	6.949	FA	5,195	0	09/17/2024	08/26/2028
98953G-AD-7	ZIGGO BV	LS	D	1	4.C FE	3,809,949	90.1650	3,381,190	3,750,000	3,750,378	0	(13,524)	0	0	5.125	4.920	JJ	88,620	192,188	02/27/2020	02/28/2030
G781AT-AA-1	SAUDI ELECTRICITY SUKUK		D		1.E FE	4,739,994	96.6530	4,832,634	5,000,000	4,741,952	0	1,957	0	0	5.684	6.067	AO	63,156	142,100	05/07/2024	04/11/2053
M67729-AB-5	LIMAK CIMENTO SANAYI		D	1	4.B FE	304,265	98.3880	305,004	310,000	304,511	0	246	0	0	9.750	10.241	JJ	13,098	0	10/10/2024	07/25/2029
N73388-AC-5	RED ELECTRICA PP		C	1	1.G	1,000,000	100.4970	1,004,966	1,000,000	1,000,000	0	0	0	0	5.310	5.310	AO	10,620	53,100	09/22/2005	10/19/2025
Q0697#-AA-4	AUSGRID FIN PTY PP		D	1	2.A FE	4,000,000	94.7230	3,788,919	4,000,000	4,000,000	0	0	0	0	3.500	3.500	AO	35,000	140,000	08/28/2017	10/01/2027
Q5664#-AA-2	PORT OF MELBOURN PP		D	1	2.B FE	7,000,000	95.8990	6,712,905	7,000,000	7,000,000	0	0	0	0	4.190	4.190	AO	73,325	293,300	08/27/2018	10/01/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,279,541,384	XXX	2,994,011,491	3,265,986,140	3,270,684,918	(587,754)	(967,284)	0	0	XXX	XXX	XXX	38,523,103	136,440,690	XXX	XXX
00841Y-CB-2	ABMT 2015-3 B1			4	1.A	577,285	82.0740	463,269	564,452	573,399	0	(3,046)	0	0	3.465	3.230	MON	1,630	19,679	07/25/2016	04/25/2045
10571D-AB-5	BRAVO Residentia2024NQM8g Trus 2024-NQM8 A1A			4	1.A FE	573,456	94.7110	562,279	593,681	573,755	0	300	0	0	4.300	5.501	MON	2,127	2,127	12/05/2024	08/01/2053
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A			4	1.A FE	3,307,138	99.5300	3,358,102	3,373,959	3,362,153	0	26,832	0	0	3.750	5.026	MON	2,109	126,523	06/15/2022	04/25/2025
12647P-AF-5	CSMC 2013-7 A5			4	1.A	486,240	88.1590	429,639	487,344	486,197	0	20	0	0	3.000	3.025	MON	1,218	14,620	01/26/2015	08/25/2043
12654P-AE-8	CSMC 2018-RPL9 A			4	1.A	715,909	94.5480	680,856	720,117	716,226	0	121	0	0	3.850	3.949	MON	2,310	27,725	06/28/2022	09/25/2057
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1			4	1.A FE	667,673	99.2850	679,243	684,135	672,176	0	4,503	0	0	4.650	5.763	MON	2,651	26,395	02/15/2024	06/27/2067
126694-HK-7	CWHL 2005-25 A6			4	1.A FM	273,560	45.7780	145,970	318,869	146,268	0	(10,918)	0	0	5.500	7.595	MON	1,461	19,323	11/01/2024	11/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17307G-L9-7	CMLTI 2005-9 22A3			4	1.A FM	932,597	75.0200	1,074,785	1,432,669	982,982	0	11,859	0	0	6.000	9.279	MON	7,163	71,344	11/17/2006	11/25/2035
17321L-AA-7	CMLTI 2013-J1 A1			4	1.A	182,050	92.3050	171,539	185,840	182,164	0	427	0	0	3.500	3.908	MON	542	6,504	11/01/2013	10/25/2043
29977K-AA-1	EVER 2013-2 A			4	1.A	322,525	91.3260	296,967	325,172	323,374	0	412	0	0	3.000	3.136	MON	813	9,755	06/04/2013	06/25/2043
36228F-2R-6	GSR 2004-6F 3A4			4	1.A FM	25,338	98.5950	26,159	26,532	25,719	0	88	0	0	6.500	7.525	MON	144	1,725	07/10/2008	05/25/2034
36257E-AJ-2	GS Mortgage-Back2019SL1 ities 2019-SL1 B1			4	1.C FE	6,860,068	89.4890	7,201,154	8,047,000	7,059,785	0	136,300	0	0	3.860	6.768	MON	25,887	316,514	08/01/2023	01/25/2059
36260R-AB-5	GSMBS 2020-PJ6 A2			4	1.A	5,941,290	81.5550	4,666,789	5,722,235	5,965,805	0	(16,857)	0	0	2.500	1.966	MON	11,921	143,056	12/11/2020	05/25/2051
36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6			4	1.A	515,381	86.2380	522,481	605,857	517,528	0	2,147	0	0	2.500	5.257	MON	1,262	8,835	05/21/2024	04/25/2052
36267T-AG-3	GS Mortgage-Back2023PJ1 ities 2023-PJ1 A4			4	1.A	4,868,980	87.6360	4,744,405	5,413,737	4,904,196	0	26,207	0	0	3.500	4.846	MON	15,790	189,481	01/24/2023	02/25/2053
466247-SE-4	JPMMT 2005-A5 1A2			4	1.A FM	70,446	91.2620	75,972	83,245	67,908	0	643	0	0	5.084	9.608	MON	353	3,964	01/31/2012	08/25/2035
46648H-AY-9	JPMMT 2017-2 B1			4	1.A	2,525,189	91.2920	2,300,634	2,520,070	2,521,305	0	(1,212)	0	0	3.651	3.715	MON	7,668	91,971	04/04/2019	05/25/2047
46650H-AW-8	JP Morgan Mortga20191 2019-1 B1			4	1.A	547,898	93.6980	550,161	587,165	549,801	0	1,902	0	0	4.481	5.480	MON	2,193	21,940	02/06/2024	05/25/2049
46651A-BD-3	JP Morgan Mortga2019LTV2 2019-LTV2 B4			4	1.A	5,395,675	95.2760	5,592,086	5,869,350	5,449,043	0	7,128	0	0	4.740	6.127	MON	23,184	275,182	01/10/2023	12/25/2049
46651Y-AC-4	JPMMT 2019-9 A3			4	1.A	1,603,814	87.2190	1,379,426	1,581,573	1,650,488	0	2,735	0	0	3.500	2.885	MON	4,613	55,355	11/22/2019	05/25/2050
46652H-AC-0	JPMMM 2020-ATR1 A3			4	1.A	1,832,145	84.0950	1,492,691	1,775,012	1,900,432	0	(7,073)	0	0	3.000	2.001	MON	4,438	53,250	07/30/2020	02/25/2050
46653L-CK-0	JPMMT 2020-LTV2 B4			4	1.B	586,707	84.9890	585,447	688,851	593,804	0	7,097	0	0	4.015	5.908	MON	2,305	25,344	01/18/2024	11/25/2050
55283Q-AC-8	MFRA Trust 2021RPL1 2021-RPL1 M1			4	1.A	5,884,389	83.0210	5,926,016	7,138,000	6,130,627	0	101,823	0	0	2.423	4.550	MON	14,413	172,954	06/23/2022	07/25/2060
57643M-HD-9	MASTR 2004-10 4A4			4	1.A FM	33,467	95.4980	36,318	38,031	35,954	0	80	0	0	5.500	8.064	MON	174	2,078	07/17/2008	11/25/2034
58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15			4	1.A	700,566	80.3970	676,808	841,837	704,035	0	3,380	0	0	3.000	5.453	MON	2,105	25,255	12/21/2023	04/25/2052
59980A-AB-3	MCMLT 2017-2 M1			4	1.A	4,369,570	98.5860	4,207,828	4,268,200	4,270,616	0	(8,638)	0	0	3.250	2.824	MON	11,560	138,717	05/05/2020	07/25/2059
59980T-AG-1	MCMLT 2016-1 B3			4	1.A	711,813	88.4800	619,357	700,000	708,460	0	(813)	0	0	3.987	3.506	MON	2,326	27,998	03/25/2021	04/25/2057
59980V-AG-6	MCMLT 2018-1 M2			4	1.A	7,708,687	92.2950	6,519,775	7,064,089	7,429,313	0	(37,313)	0	0	3.250	2.185	MON	19,132	229,583	08/18/2020	05/25/2062
59980X-AJ-6	MCMLT 2018-3 M3			4	1.A	7,772,761	85.7610	6,371,290	7,429,162	7,670,124	0	(35,564)	0	0	3.250	2.763	MON	20,121	241,448	06/08/2021	08/25/2058
59980X-AK-3	MCMLT 2018-3 B1			4	1.D	8,284,264	79.5880	8,610,606	10,818,936	8,598,151	0	159,618	0	0	3.250	5.902	MON	29,301	351,615	10/18/2022	08/25/2058
59981H-AE-1	MCMLT 2017-1 B1			4	1.A	8,664,570	92.8660	7,542,972	8,122,400	8,433,443	0	(41,209)	0	0	3.990	2.995	MON	27,007	325,979	09/08/2020	11/25/2058
62942K-AA-4	NRPMT 2013-1 A1			4	1.A	840,935	89.3770	770,878	862,498	840,938	0	(1,596)	0	0	3.250	3.680	MON	2,336	28,031	09/17/2014	07/25/2043
67116W-BD-0	Onslow Bay Finan2022J1 2022-J1 B1A			4	1.C FE	341,570	79.3620	329,889	415,678	343,718	0	2,147	0	0	2.845	5.549	MON	986	3,942	07/31/2024	02/25/2052
74387L-AC-5	PFMT 2019-1 A2			4	1.A	680,496	82.6280	559,047	676,585	691,495	0	1,165	0	0	3.000	2.710	MON	1,691	20,297	11/27/2019	12/25/2049
74968R-AA-3	RPIT 2019-1 A			4	1.A FE	1,211,844	91.3600	1,107,314	1,212,033	1,211,794	0	73	0	0	2.750	2.771	MON	556	33,331	06/18/2020	10/25/2063
76112B-SF-8	RAMP 2005-SP1 1A6			4	1.A FM	556,529	95.1500	636,557	669,006	620,015	0	(22,757)	0	0	5.000	7.004	MON	2,788	33,450	02/27/2008	09/25/2034
76112B-SW-1	RAMP 2005-SP1 2A9			4	1.A FM	794,814	94.2810	836,981	887,751	860,399	0	217	0	0	5.250	6.411	MON	3,884	46,414	12/12/2007	09/25/2034
79549A-YP-8	SBM7 2003-1 A1			4	1.A FM	57,711	54.8040	38,156	69,623	38,156	(19,575)	50,968	47,532	0	6.500	12.881	MON	377	4,522	02/05/2009	09/25/2033
81745D-AE-1	SEMT 2013-9 A1			4	1.A	569,777	90.9340	527,268	579,833	569,440	0	264	0	0	3.500	0.295	MON	1,691	20,294	07/19/2013	07/25/2043
81745Q-AB-8	SEMT 2015-1 A2			4	1.A	125,465	88.6350	111,485	125,779	125,293	0	(89)	0	0	3.000	0.063	MON	314	3,773	01/29/2015	01/25/2045
81745R-AH-3	SEMT 2013-3 B2			4	1.A	408,383	95.7370	380,958	397,922	403,792	0	(1,574)	0	0	3.529	2.871	MON	1,170	14,046	06/22/2017	03/25/2043
81748J-CD-5	Sequoia Mortgage20194 2019-4 B3			4	1.A	499,841	92.0650	523,675	568,810	502,748	0	2,906	0	0	3.778	5.951	MON	1,791	12,522	05/16/2024	11/25/2049
82280Q-BY-6	SCOT 2015-1 B1			4	1.A	2,060,635	90.4840	1,814,650	2,005,484	2,046,883	0	2,470	0	0	3.760	3.388	MON	6,285	75,663	11/10/2016	08/25/2045
89171V-AF-4	TPMT 2015-5 B2			4	1.A	5,567,286	95.2300	4,850,068	5,093,000	5,350,987	0	(45,042)	0	0	4.033	2.806	MON	17,118	204,999	09/15/2020	05/25/2055
89171Y-AG-6	TPMT 2015-2 1B3			4	1.A	636,641	91.1720	660,994	725,000	654,215	0	6,745	0	0	3.777	4.812	MON	2,282	27,106	05/18/2022	11/25/2060
89177B-AA-3	TPMT 2019-1 A1			4	1.A	592,434	96.0240	572,368	596,065	592,757	0	200	0	0	3.750	3.868	MON	1,863	22,352	01/24/2019	03/25/2058
89177W-AE-9	TPMT 2019-MH1 B1			4	1.F FE	864,277	95.7900	809,427	845,000	848,855	0	(4,165)	0	0	3.750	3.249	MON	2,641	31,688	04/28/2021	11/25/2058
92539N-AA-4	Verus Securitiza20227 st 2022-7 A1			4	1.A	8,408,002	99.4510	8,483,787	8,530,630	8,502,076	0	56,442	0	0	5.152	5.942	MON	36,625	439,498	03/29/2023	07/25/2067
95002T-AA-2	WFMBS 2020-3 A1			4	1.A	1,424,264	85.3500	1,176,996	1,379,015	1,461,789	0	(5,114)	0	0	3.000	2.081	MON	3,448	41,371	07/15/2020	06/25/2050
97652Q-BL-2	WIN 2014-2 B3			4	1.A	2,404,498	96.0630	2,239,827	2,331,635	2,371,439	0	1,302	0	0	4.048	3.483	MON	7,865	94,046	06/29/2017	09/20/2044
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						110,986,853	XXX	103,941,349	115,998,867	111,242,020	(19,575)	375,541	47,532	0	XXX	XXX	XXX	343,632	4,183,584	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
05493H-AA-3	BBCMS 2021-AGW A	CF		4	1.A	34,500,000	94.7630	32,693,369	34,500,000	34,500,000	0	0	0	0	5.762	4.961	MON	93,866	2,305,185	07/20/2021	06/15/2036
05525J-AA-1	BAMLL 2016-SS1 A	CF		4	1.A	5,149,840	95.0730	4,753,657	5,000,000	5,010,450	0	(17,817)	0	0	3.665	3.313	MON	15,271	183,250	01/28/2016	12/15/2035
05525M-AA-4	BAMLL 2014-520M A			4	1.A	2,059,994	81.5630	1,631,258	2,000,000	2,028,659	0	(3,002)	0	0	4.185	(0.148)	MON	4,650	85,103	08/01/2014	08/15/2046
05530S-AG-1	Banc of America 2022DKLXLynch 2022-DKLX B	CF		4	1.A	10,882,873	99.3110	10,807,896	10,882,873	10,882,873	0	0	0	0	5.947	5.636	MON	28,765	747,687	01/31/2022	01/15/2039
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C			4	1.G FE	1,000,000	100.4290	1,004,288	1,000,000	1,000,000	0	0	0	0	8.012	8.084	MON	3,783	89,692	06/08/2021	06/15/2038
05555F-AE-4	Barclays Commerc20245C27gage S 2024-5C27 AS			4	1.A	478,937	103.9660	483,441	465,000	477,663	0	(1,274)	0	0	6.410	5.721	MON	2,484	12,419	06/21/2024	07/15/2057
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C			4	1.A	8,418,750	89.5530	8,955,330	10,000,000	8,427,596	0	(56,032)	0	0	3.542	7.325	MON	29,520	360,152	01/25/2023	03/09/2044
05606F-AA-1	BX 2019-OC11 A	CF		4	1.A	8,932,031	90.3540	9,035,403	10,000,000	9,240,693	0	131,324	0	0	3.202	4.971	MON	26,683	320,200	07/21/2022	12/09/2041
05606F-AN-3	BX 2019-OC11 E			4	1.A	1,052,308	89.0300	1,086,168	1,220,000	1,072,644	0	20,336	0	0	3.944	6.905	MON	4,010	38,156	09/10/2024	12/09/2041
05608M-AA-4	BX Trust 2020VIV4 2020-VIV4 A	CF		4	1.A	1,221,698	88.2920	1,229,022	1,392,000	1,269,180	0	20,244	0	0	2.843	4.798	MON	3,298	39,575	07/26/2022	03/09/2044
06540W-BD-4	BANK 2019-BN19 A3			4	1.A	9,667,931	89.9190	7,701,542	8,565,000	9,154,919	0	(128,014)	0	0	3.183	1.571	MON	22,719	272,624	11/20/2020	08/15/2061
08163X-AZ-6	BENCHMARK Mortga2024V5 2024-V5 XA			4	1.A FE	542,233	3.7300	438,779	0	432,071	0	(110,162)	0	0	1.065	1.035	MON	10,445	126,295	01/19/2024	01/10/2057
12434F-AE-7	BX Trust 2021CIP 2021-CIP B			4	1.A	28,459,899	99.4850	28,353,517	28,500,215	28,484,441	0	7,971	0	0	5.783	3.268	MON	77,993	1,910,239	12/02/2021	12/15/2038
12482H-AA-2	CAMB 2019-LIFE A	CF		4	1.A	10,543,314	100.0260	10,585,781	10,583,000	10,551,315	0	(10,792)	0	0	5.764	1.217	MON	28,806	707,390	02/23/2022	12/15/2037
12508H-AG-9	CCRC AFFORDABLE MULTIFAMILY 2017-0005 B			4	1.A	4,564,599	88.4800	3,760,396	4,250,000	4,474,025	0	(20,029)	0	0	5.636	5.005	MON	19,959	239,546	01/10/2020	06/25/2034
12593A-BC-8	COMM Mortgage Tr2015CR23 2015-CR23 AM	CF		4	1.A	8,075,458	99.2590	8,147,400	8,208,200	8,187,775	0	44,620	0	0	3.801	4.404	MON	25,999	311,994	05/19/2022	05/10/2048
12652X-AA-1	Credit Suisse Mo2017TIMErust 2017-TIME A			4	1.A FE	408,750	87.4880	437,438	500,000	419,405	0	10,655	0	0	3.646	10.311	MON	1,519	7,596	07/17/2024	11/13/2039
17290M-AA-2	CGMT 2015-101A A			4	1.A	4,736,133	73.6110	3,680,557	5,000,000	4,820,757	0	13,769	0	0	3.529	3.979	MON	14,704	176,450	02/12/2018	01/14/2043
17324D-BA-1	CGCMT 2015-P1 XA			4	1.A FE	846,821	0.1600	48,409	0	48,903	0	(215,097)	0	0	0.696	(2.482)	MON	17,519	232,902	04/21/2021	09/15/2048
17326D-AF-9	Citigroup Commer2017P8 tgage 2017-P8 AS			4	1.A	250,720	94.5620	255,318	270,000	255,269	0	4,548	0	0	3.789	6.023	MON	853	9,378	01/18/2024	09/15/2050
17326D-AM-4	Citigroup Commer2017P8 tgage SER\CL			4	4.C	911,875	57.2460	572,460	1,000,000	958,381	0	13,726	0	0	3.000	4.637	MON	2,500	30,000	05/26/2021	09/15/2050
23306J-AW-6	DBJPM 2020-C9 XA			4	1.A FE	4,565,594	4.5630	1,940,367	0	2,242,157	0	(585,440)	0	0	1.700	4.980	MON	60,249	707,998	06/04/2024	09/15/2053
23306J-BC-9	DBJPM 2020-C9 B			4	1.B	5,636,843	81.7670	4,475,128	5,473,000	5,567,643	0	(16,534)	0	0	2.567	2.231	MON	11,708	140,492	08/20/2020	08/15/2053
23306J-BG-0	DBJPM 2020-C9 XB			4	1.G FE	1,147,106	2.5190	566,876	0	767,761	0	(29,507)	0	0	0.608	(4.332)	MON	11,402	143,437	08/20/2020	09/15/2053
30292N-AG-8	FREMF 2015-K44 B			4	1.A	5,126,563	99.6000	4,980,020	5,000,000	5,000,000	0	(16,119)	0	0	3.680	3.279	MON	15,332	188,900	07/10/2019	01/25/2048
30296A-AN-7	FREMF 2017-K 61			4	1.A FE	4,527,335	0.1550	1,337,466	0	1,328,631	0	(769,232)	0	0	0.100	1.442	MON	71,724	860,694	07/15/2020	12/25/2049
36257C-AA-5	GSMS 2017-GPTX A			4	1.A	21,213,520	84.2650	17,875,657	21,213,520	21,213,520	0	0	0	0	2.856	2.864	MON	50,480	605,763	04/26/2017	05/10/2034
36258B-AA-6	GSMS 2020-DUNE A			4	1.C FE	25,400,000	98.9800	25,140,915	25,400,000	25,400,000	0	0	0	0	5.760	3.757	MON	69,088	1,698,480	01/22/2020	12/15/2036
36265A-AC-5	GS Mortgage Secu2021DM rust 2021-DM AS	CF		4	1.A	24,922,078	99.1880	24,796,957	25,000,000	24,968,734	0	15,619	0	0	5.897	3.422	MON	65,517	1,704,784	12/07/2021	11/15/2036
40390M-AA-3	2021LULU 2021-LULU A			4	1.A	768,000	98.5150	788,117	800,000	773,735	0	5,552	0	0	5.662	7.660	MON	2,139	52,638	12/21/2023	10/15/2036
46590M-AT-7	JPMCC 2016-JP2 XA			4	1.A FE	7,153,494	1.7900	908,880	0	940,258	0	(939,219)	0	0	1.786	4.405	MON	75,567	964,728	07/11/2016	08/15/2049
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS			4	1.A	429,513	97.0760	446,551	460,000	460,000	0	30,488	0	0	4.065	12.152	MON	1,558	14,702	04/03/2024	11/15/2047
46646G-AE-7	JPMCC 2016-NINE B			4	1.A	7,281,739	95.4980	7,262,607	7,605,000	7,537,917	0	36,366	0	0	2.854	3.457	MON	18,088	220,672	02/24/2017	09/06/2038
61692A-AA-0	MSC 2019-NUGS A			4	1.A	2,693,421	83.5790	2,250,783	2,693,000	2,695,944	0	723	0	0	5.462	2.841	MON	6,945	171,730	08/18/2020	12/15/2036
61769J-BD-2	Morgan Stanley C2019H6 Trust 2019-H6 AS	CF		4	1.A	7,403,473	93.0250	7,348,954	7,900,000	7,566,865	0	64,712	0	0	3.700	4.780	MON	24,358	292,300	05/13/2022	06/15/2052
61770Y-AA-3	MSC 2020-CNP A	CF		4	1.A	1,791,242	83.0500	1,411,852	1,700,000	1,753,204	0	(9,638)	0	0	2.428	1.805	MON	3,439	41,957	12/09/2020	04/05/2042
62479W-AG-6	Morgan Stanley C2021ILP Trust 2021-ILP B	CF		4	1.A	30,748,772	99.5240	30,711,177	30,857,957	30,814,525	0	22,864	0	0	5.639	3.169	MON	77,335	2,023,400	11/16/2021	11/15/2036
78413M-AE-8	SFAVE 2015-5AVE A2B	CF		4	1.A	10,917,813	85.6760	9,295,887	10,850,000	10,892,004	0	(3,724)	0	0	4.144	4.126	MON	37,469	449,624	01/13/2017	01/05/2043
78486E-AA-6	Starwood Commerc2021LIH gage T 2021-LIH A	CF		4	1.A	10,751,130	99.2690	10,721,012	10,800,000	10,780,663	0	9,334	0	0	5.370	2.915	MON	27,448	678,533	11/05/2021	11/15/2036
90187L-AG-4	PRKAV 2017-245P B	CF		4	1.A	5,139,720	94.1000	4,705,023	5,000,000	5,036,891	0	(15,138)	0	0	3.657	3.469	MON	15,239	185,918	05/17/2017	06/05/2037
90276E-AH-0	UBSCM 2017-C1 AS			4	1.A	278,063	95.6000	286,800	300,000	283,877	0	5,814	0	0	3.724	6.186	MON	931	10,241	01/10/2024	06/15/2050
90353K-AW-9	UBSCM 2018-C13 ASB	CF		4	1.A	2,006,345	98.8340	1,925,210	1,947,914	1,961,613	0	(5,227)	0	0	4.241	3.787	MON	6,884	82,591	09/21/2018	10/15/2051
92939H-BB-0	WFRBS 2014-C23 B			4	1.A	5,522,398	92.2710	4,705,846	5,100,000	5,100,000	0	(68,447)	0	0	4.294	2.516	MON	18,250	226,194	08/12/2020	10/15/2057
94989N-BG-1	Wells Fargo Comm2015C30 ortgag 2015-C30 AS	CF		4	1.A	10,448,773	99.0330	10,514,752	10,617,390	10,572,972	0	49,473	0	0	4.067	4.600	MON	35,984	431,809	06/08/2022	09/15/2058
95000A-AW-7	Wells Fargo Comm2015P2 ortgag			4	1.A	330,553	98.6670	340,400	345,000	337,408	0	6,854	0	0	4.013	6.405	MON	1,154	12,691	01/18/2024	12/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95001Q-AS-0	WFCM 2018-C46 ASB	CF		4	1.A	2,282,362	98.6830	2,186,704	2,215,885	2,229,687	0	(5,368)	0	0	4.086	3.624	MON	7,545	90,541	08/10/2018	08/15/2051
95002U-AJ-0	WFCM 2020-C58 A4	CF		4	1.A	3,347,302	84.2340	2,737,620	3,250,000	3,308,384	0	(9,887)	0	0	2.092	1.758	MON	5,666	67,990	12/03/2020	07/15/2053
95002U-AP-6	WFCM 2020-C58 AS			4	1.A	6,666,032	82.1910	5,325,976	6,480,000	6,594,423	0	(19,102)	0	0	2.398	2.070	MON	12,949	155,390	07/29/2021	07/15/2053
95002X-BE-4	WFCM 2020-C57 AS	CF		4	1.A	10,162,418	85.1260	8,399,348	9,867,000	10,037,772	0	(29,796)	0	0	2.672	2.335	MON	21,971	263,646	08/19/2020	08/15/2053
95002X-BH-7	WFCM 2020-C57 XA			4	1.A FE	7,151,057	8.4680	4,032,321	0	4,394,483	0	(773,856)	0	0	2.051	4.326	MON	81,403	1,012,553	06/30/2021	08/15/2053
00489T-AE-6	ACR 2021-FL4 B		D	4	1.D FE	1,826,438	98.8960	1,888,906	1,910,000	1,834,301	0	(62,043)	0	0	5.896	6.425	MON	4,692	130,395	09/28/2022	12/18/2037
822866-AA-7	Shelter Growth C2021FL3 2021-FL3 A		D	4	1.A FE	1,374,132	99.8980	1,372,731	1,374,132	1,374,132	0	0	0	0	5.592	3.891	MON	3,415	89,667	09/15/2021	09/15/2036
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						371,717,393	XXX	336,342,272	347,496,086	355,466,523	0	(3,405,504)	0	0	XXX	XXX	XXX	1,281,275	21,926,291	XXX	XXX
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2			1	2.C FE	778,000	91.1940	709,492	778,000	778,000	0	0	0	0	3.734	3.751	JAJO	4,922	29,051	05/05/2021	07/30/2051
023765-AA-8	AMER AIRLINE 16-2 AA PTT			1	1.F FE	1,888,500	94.4720	1,784,101	1,888,500	1,888,500	0	0	0	0	3.200	3.200	JD	2,686	60,432	05/02/2016	06/15/2028
02666A-AA-6	AH4R 2015-SFR1 A			4	1.A FE	2,436,138	99.4590	2,423,050	2,436,237	2,432,617	0	(446)	0	0	3.467	3.473	MON	7,039	84,464	02/26/2015	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS			4	6. *	0	0.0010	27	0	0	0	0	0	0	0.000	0.000	MON	0	0	02/26/2015	04/17/2052
03027W-AK-8	AMETOW			1	1.A FE	10,117,374	95.3170	9,722,311	10,200,000	10,167,466	0	9,281	0	0	3.652	3.786	MON	16,556	372,504	01/24/2019	03/23/2028
038779-AB-0	ARBYS 2020-1A A2			1	2.C FE	4,787,500	94.9010	4,543,394	4,787,500	4,787,500	0	0	0	0	3.237	3.250	JAJO	26,259	154,971	07/23/2020	07/30/2050
12563L-AN-7	CLIF 2020-1A A			1	1.F FE	7,960,970	91.5050	7,288,083	7,964,639	7,962,444	0	360	0	0	2.080	2.099	MON	5,982	165,664	08/27/2020	09/18/2045
12659W-AE-8	CPS Auto Trust 2022A 2022-A C			4	1.A FE	1,391,354	99.6160	1,498,391	1,504,167	1,495,474	0	30,235	0	0	2.170	6.336	MON	1,451	32,640	09/27/2022	04/16/2029
19260M-AA-4	COIN 2017-1A A2			1	2.C FE	4,625,000	87.6280	4,052,775	4,625,000	4,625,000	0	0	0	0	5.216	5.248	JAJO	44,227	241,240	05/04/2017	04/25/2047
22970*-AA-8	BNSF LEASE PP			1	1.D PL	4,025,771	93.5280	3,765,225	4,025,771	4,025,771	0	0	0	0	4.070	4.105	MON	7,282	164,270	03/04/2015	05/15/2034
25755T-AH-3	DPABS 2017-1A A23			1	2.A FE	7,554,699	97.2290	7,311,591	7,520,000	7,539,175	0	(6,855)	0	0	4.118	4.031	JAJO	56,773	309,674	06/20/2017	07/25/2047
26208L-AE-8	HONK 2019-2A A2			1	2.C FE	3,940,063	97.5750	3,844,505	3,940,063	3,940,063	0	0	0	0	3.981	4.000	JAJO	30,935	156,854	09/10/2019	10/20/2049
26209X-AA-9	HONK 2020-1A A2			1	2.C FE	490,447	95.1550	444,562	467,197	477,294	0	(3,690)	0	0	3.786	2.902	JAJO	3,488	17,688	03/25/2021	07/20/2050
26209X-AC-5	HONK 2020-2A A2			1	2.C FE	483,579	93.6780	439,946	469,636	476,326	0	(2,031)	0	0	3.237	2.750	JAJO	2,998	15,202	03/25/2021	01/20/2051
28932M-AA-3	ELM RD GENERATING STAT			1	1.F FE	1,185,965	99.5010	1,180,046	1,185,965	1,185,965	0	0	0	0	5.209	5.204	FA	24,024	61,777	02/04/2010	02/11/2030
28932M-AG-0	ELM RD GENERATING STAT			1	1.F FE	1,328,634	97.3740	1,293,744	1,328,634	1,328,634	0	0	0	0	4.673	4.671	JJ	27,939	62,087	01/12/2011	01/19/2031
34417M-AB-3	FOCUS 2017-1A A2II			1	2.B FE	672,186	97.7140	632,699	647,500	658,066	0	(4,147)	0	0	5.093	4.366	JAJO	5,588	32,977	05/10/2021	04/30/2047
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2			1	2.B FE	4,887,500	101.7630	4,973,642	4,887,500	4,887,500	0	0	0	0	7.206	7.270	JAJO	59,677	352,193	06/28/2022	07/30/2052
34417R-AC-0	Focus Brands Fun20171A 2023-2 A2			1	2.B FE	293,615	105.1440	286,255	272,250	0	0	(293,615)	0	0	8.241	0.000	JAJO	3,802	5,609	09/05/2024	10/30/2053
411707-AH-5	HNGRY 2020-1A A2			1	2.B FE	996,750	93.8410	900,874	960,000	977,543	0	(5,419)	0	0	3.981	3.336	MJSD	1,168	38,218	03/25/2021	12/20/2050
47760Q-AB-9	JIMMY 2017-1A A2II			1	2.B FE	678,007	97.7990	623,405	637,438	663,670	0	(9,657)	0	0	4.846	3.149	JAJO	5,234	28,470	12/03/2024	07/30/2047
47760Q-AG-8	JIMMY 2022-1A A23			1	2.B FE	4,875,000	90.1200	4,393,340	4,875,000	4,875,000	0	0	0	0	4.352	4.375	JAJO	35,949	212,160	03/09/2022	04/30/2052
54627R-AP-5	LASGOV POWER			4	1.A FE	15,000,000	95.7800	14,367,000	15,000,000	15,000,000	0	0	0	0	4.475	4.475	FA	279,688	671,250	05/12/2022	08/01/2039
55819M-AU-0	MDPK 2019-35A BR			4	1.C FE	5,000,000	100.1780	5,008,898	5,000,000	5,000,000	0	0	0	0	6.279	5.383	JAJO	63,662	356,669	03/12/2021	04/20/2032
64016N-AA-5	NBLY 2021-1A A2			1	2.B FE	970,277	92.1510	889,260	965,000	967,665	0	(728)	0	0	3.584	3.509	JAJO	5,860	34,586	03/26/2021	04/30/2051
64016N-AC-1	NBLY 2022-1A A2			1	2.B FE	4,862,500	89.2940	4,341,927	4,862,500	4,862,500	0	0	0	0	3.695	3.712	JAJO	30,444	179,669	01/11/2022	01/30/2052
64830R-AC-6	New Residential 2022SFR2 Loan 2022-SFR2 B			4	1.D FE	9,322,156	95.3130	9,531,337	10,000,000	9,608,717	0	120,160	0	0	3.750	5.293	MON	31,250	343,750	08/03/2022	09/04/2039
64831K-AE-6	New Residential 2022SFR1 Loan 2022-SFR1 C			4	1.B FE	3,999,894	94.5220	3,780,874	4,000,000	3,996,408	0	(860)	0	0	3.099	3.095	MON	10,330	123,960	01/14/2022	02/17/2039
68269D-AA-2	OneMain Direct A20221A ivable 2022-1A A1			4	1.A FE	6,135,527	99.9840	6,134,955	6,135,926	6,135,756	0	66	0	0	4.650	4.698	MON	13,473	285,321	06/10/2022	03/14/2029
69145D-AB-8	Oxford Finance C2024A nd III 2024-A B			4	2.B FE	655,000	99.5380	651,976	655,000	655,000	0	0	0	0	7.548	7.667	MON	2,335	43,671	01/18/2024	01/14/2032
69403W-AB-3	PACIFIC BEACON LLC			4	2.C FE	340,106	99.2480	397,117	400,125	391,644	0	5,123	0	0	5.757	8.523	JJ	10,894	23,643	09/26/2012	07/15/2026
69410P-AA-1	PACEWell 5 Trust20211 2021-1 A			4	1.A FE	8,653,858	74.2600	6,426,754	8,654,411	8,664,538	0	(392)	0	0	2.628	2.634	MON	13,267	208,434	12/07/2021	10/10/2059
69410T-AA-3	PACEWell 8 Trust20231 2023-1 A			4	1.A FE	4,631,810	96.9380	4,691,652	4,839,873	4,610,591	0	(43,598)	0	0	5.500	5.464	MON	15,528	268,088	03/31/2023	02/10/2062
72703P-AC-7	PLNT 2019-1A A2			1	2.B FE	4,750,000	91.3450	4,338,878	4,750,000	4,750,000	0	0	0	0	3.858	3.877	MJSD	13,235	183,255	11/20/2019	12/05/2049
73019#-AB-8	PNC EQUIP FIN LLC PP			1	1.D	208,532	94.2970	196,640	208,532	208,532	0	0	0	0	3.000	3.000	MS	1,877	6,256	08/17/2012	09/13/2027
74332X-AC-5	Progress Residen2022SFR4st 2022-SFR4 B			4	1.D FE	1,451,719	97.1830	1,457,744	1,500,000	1,466,034	0	6,082	0	0	4.788	5.373	MON	5,985	71,820	07/19/2022	05/17/2041

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
74333W-AL-6	Progress ResidemSFR10 st 2021-SFR10 E2			4	2.C FE	15,579,188	90.6980	14,130,787	15,580,023	15,569,241	0	(3,370)	0	0	3.666	3.668	MON	47,597	571,164	11/19/2021	12/17/2040
85022W-AP-9	SCFT 2020-AA A			1	1.A FE	1,218,045	92.9390	1,132,090	1,218,106	1,217,971	0	(11)	0	0	1.970	1.979	MON	400	23,997	09/16/2020	09/25/2037
872480-AA-6	TIF 2020-1A A			1	1.F FE	6,580,469	92.4610	6,087,012	6,583,333	6,581,905	0	362	0	0	2.090	2.108	MON	4,204	137,592	08/17/2020	08/20/2045
87342R-AH-7	BELL 2021-1A A2II			1	2.B FE	9,825,000	87.9810	8,644,142	9,825,000	9,825,000	0	0	0	0	2.294	2.301	FMAN	22,539	225,386	08/11/2021	08/25/2051
898912-AA-8	TSC SPV FUNDING,20241A 2024-1A A2			4	2.B FE	585,000	97.8630	572,498	585,000	585,000	0	0	0	0	6.291	6.340	FMAN	4,191	7,565	08/15/2024	08/20/2054
90931L-AA-6	UAL 2016-1 AA PTT			1	1.F FE	1,891,912	94.5430	1,788,666	1,891,912	1,891,912	0	0	0	0	3.100	3.099	JJ	28,347	58,649	06/06/2016	07/07/2028
909320-AA-4	UNITED AIR 2014-2A PTT			1	1.F FE	2,545,468	97.8870	2,491,680	2,545,468	2,545,468	0	0	0	0	3.750	3.747	MS	31,288	95,455	07/28/2014	09/03/2026
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2			1	2.B FE	841,590	90.4630	861,661	952,505	860,842	0	19,252	0	0	3.238	6.368	JAJO	5,226	23,132	02/12/2024	07/30/2051
009088-AA-3	AIR CANADA 2015-2AA PTT		A	1	1.E FE	1,770,356	95.9370	1,698,431	1,770,356	1,770,356	0	0	0	0	3.750	3.749	JD	2,951	66,388	12/01/2015	12/15/2027
00037L-AJ-9	ABBSL 2021-2A D		D	4	2.C FE	500,000	100.5490	502,745	500,000	500,000	0	0	0	0	8.268	8.023	JAJO	8,956	45,352	04/01/2021	04/15/2034
00037V-AA-6	AB BSL CLO 4 Ltd20234A 2023-4A A		D	4	1.A FE	9,368,700	100.4660	9,393,550	9,350,000	9,366,656	0	(1,941)	0	0	6.617	7.349	JAJO	125,464	699,226	10/03/2023	04/20/2036
017154-AL-9	ALLPK 2019-1A AR		D	4	1.A FE	16,612,400	100.1470	17,024,956	17,000,000	16,712,729	0	57,993	0	0	5.917	6.898	JAJO	203,986	1,150,005	05/23/2023	01/20/2035
03764D-AR-2	APID 2013-12A CRR		D	4	1.D FE	700,000	100.0670	700,471	700,000	700,000	0	0	0	0	6.456	6.259	JAJO	9,791	14,508	06/24/2024	04/15/2031
055983-AA-8	BSPRT Issuer, Lt2022FL8 2022-FL8 A		D	4	1.A FE	19,091,541	99.6830	19,031,042	19,091,541	19,091,541	0	0	0	0	6.098	5.508	MON	51,739	1,316,194	01/28/2022	02/15/2037
05601H-AA-2	BSPRT 2021-FL6 A		D	4	1.A FE	6,310,165	99.8660	6,301,713	6,310,165	6,310,165	0	0	0	0	5.612	4.146	MON	15,738	413,045	03/15/2021	03/15/2036
05602F-AC-1	BPCRE Holder LLC2022FL2 2022-FL2 AS		D	4	1.A FE	2,994,375	99.8500	2,995,499	3,000,000	2,999,590	0	3,422	0	0	7.475	6.277	MON	8,721	253,176	09/22/2022	01/16/2037
05683V-BE-3	Bain Capital Cre20191A Limit 2019-1A CR2		D	4	1.F FE	690,000	100.1420	690,977	690,000	690,000	0	0	0	0	6.497	6.262	JAJO	8,966	8,987	08/02/2024	04/19/2034
05875T-AC-1	Ballyrock Ltd 20211A 2021-1A A2		D	4	1.C FE	700,210	100.4030	702,819	700,000	700,240	0	30	0	0	6.518	7.233	JAJO	9,885	38,094	03/19/2024	04/15/2034
08179M-AN-9	Benefit Street P201815A CLO Lt 2018-15A A1R		D	4	1.A FE	29,000,000	100.6920	29,200,683	29,000,000	29,000,000	0	0	0	0	6.046	5.844	JAJO	379,884	534,196	06/17/2024	07/15/2037
09261M-AA-4	BLKMM 2021-6A A		D	4	1.A FE	5,000,000	101.1250	5,056,233	5,000,000	5,000,000	0	0	0	0	6.579	5.495	JAJO	66,704	371,961	02/08/2021	04/20/2033
14317P-AL-7	Carlyle Global M20182A rategi 2018-2A A2R		D	4	1.C FE	700,000	100.2310	701,617	700,000	700,000	0	0	0	0	6.456	6.339	JAJO	9,791	28,921	03/06/2024	10/15/2031
22846B-AJ-6	CRNPT 2019-8A AR		D	4	1.A FE	22,500,000	100.1820	22,540,973	22,500,000	22,500,000	0	0	0	0	6.069	5.455	JAJO	276,899	1,556,842	10/13/2021	10/20/2034
26244M-BA-9	Dryden Senior Lo201645A 2016-45A BRR		D	4	1.A FE	600,000	100.1930	601,159	600,000	600,000	0	0	0	0	6.306	6.056	JAJO	8,198	1,622	09/25/2024	10/15/2030
36320T-BK-8	Galaxy CLO Ltd 201622A 2016-22A DRRR		D	4	2.C FE	600,000	100.4300	602,578	600,000	600,000	0	0	0	0	7.897	7.975	JAJO	10,135	1,703	09/16/2024	04/16/2034
42704R-AC-5	HERA 2021-FL1 AS		D	4	1.A FE	5,827,193	97.9890	6,123,301	6,249,000	6,104,907	0	127,436	0	0	5.790	6.778	MON	14,070	420,281	09/27/2022	02/18/2038
53948H-AA-4	LoanCore 2021-CR2021CRE6r, Ltd 2021-CRE6 A		D	4	1.A FE	4,415,180	99.7810	4,594,306	4,604,392	4,439,689	0	(69,573)	0	0	5.812	3.159	MON	12,636	309,976	06/27/2022	11/15/2038
55284J-AA-7	MF1 Multifamily 2022FL8 Mortga 2022-FL8 A		D	4	1.A FE	11,011,437	99.8740	11,483,869	11,498,319	11,275,176	0	124,906	0	0	5.732	5.688	MON	27,461	765,269	09/27/2022	02/19/2037
566076-AQ-8	MP18 2020-2A BR		D	4	1.C FE	4,500,000	100.3790	4,517,077	4,500,000	4,500,000	0	0	0	0	6.659	6.057	JAJO	64,924	335,170	09/17/2021	10/15/2034
59284M-AA-2	MEXICO CITY AIRPORT TRUST		D	1	2.C FE	8,026,520	97.7440	7,819,498	8,000,000	8,003,368	0	(3,201)	0	0	4.250	4.207	AO	57,611	340,000	09/23/2016	10/31/2026
64133K-AY-7	Neuberger Berman202036A 2020-36A BR2		D	4	1.C FE	700,000	100.2200	701,542	700,000	700,000	0	0	0	0	6.417	6.297	JAJO	8,984	30,951	02/26/2024	04/20/2033
67592C-AN-6	OCTAGON INVESTME20183A ERS 39 2018-3A BR		D	4	1.A FE	700,000	100.1300	700,909	700,000	700,000	0	0	0	0	6.417	6.337	JAJO	8,984	29,992	03/05/2024	10/20/2030
69702E-AG-0	Palmer Square CL20214A 2021-4A D		D	4	2.C FE	500,000	100.5500	502,750	500,000	500,000	0	0	0	0	7.868	7.615	JAJO	8,523	43,324	08/19/2021	10/15/2034
83611V-AU-2	SNDPT 2020-2A B1R		D	4	1.C FE	5,000,000	100.0660	5,003,306	5,000,000	5,000,000	0	0	0	0	6.537	5.985	JAJO	61,743	368,002	10/01/2021	10/25/2034
92917R-AE-9	VOYA 2019-2A B		D	4	1.C FE	5,000,000	100.3580	5,017,921	5,000,000	5,000,000	0	0	0	0	6.629	5.322	JAJO	67,303	374,508	06/20/2019	07/20/2032
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						333,263,180	XXX	324,244,931	335,817,484	334,031,149	0	55,174	0	0	XXX	XXX	XXX	2,545,646	16,059,150	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,095,508,810	XXX	3,758,540,043	4,065,298,577	4,071,424,610	(607,329)	(3,942,073)	47,532	0	XXX	XXX	XXX	42,693,656	178,609,715	XXX	XXX
01852F-AC-7	ALLFIRST PFD CAP TRUST				2.C FE	534,188	97.9210	538,564	550,000	540,259	0	1,869	0	0	6.409	0.346	JAJO	7,638	39,680	03/23/2021	07/15/2029
020002-AU-5	ALLSTATE CORPORATION			1	2.C FE	5,556,250	102.7320	5,136,590	5,000,000	5,386,567	0	(21,174)	0	0	6.500	5.793	MN	41,528	325,000	10/15/2014	05/15/2057
060505-GB-4	BANK OF AMERICA CORP			2	2.B FE	4,737,500	96.4380	4,821,894	5,000,000	4,879,501	0	53,320	0	0	4.375	5.654	JAJO	38,889	218,750	03/10/2022	01/27/2027
281020-AT-4	EDISON INTERNATIONAL				3.A FE	231,833	97.2600	238,288	245,000	232,426	0	231	0	0	5.000	5.373	MS	3,607	12,250	04/04/2022	03/15/2050
281020-AZ-0	EDISON INTERNATIONAL			2	3.A FE	146,607	103.6100	145,054	140,000	146,525	0	(83)	0	0	7.875	6.590	JD	490	2,874	12/13/2024	06/15/2054
29273R-BA-6	ENERGY TRANSFER PARTNERS				3.A FE	4,633,275	99.2260	6,379,258	6,429,000	4,642,488	0	4,745	0	0	7.850	1.430	FMAN	85,516	542,997	07/25/2024	11/01/2066
29273V-AM-2	ENERGY TRANSFER EQUITY LP			2	3.A FE	1,000,000	100.7770	1,007,769	1,000,000	1,000,000	0	0	0	0	7.125	7.125	MN	9,104	71,250	04/05/2021	05/15/2030
29379V-BN-2	ENTERPRISE PRODUCTS			2	2.B FE	3,000,000	97.5370	2,926,109	3,000,000	3,000,000	0	0	0	0	5.250	5.250	FA	59,063	157,500	08/07/2017	08/16/2077

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
302570-AW-6	NEXTERA ENERGY			1	2.B FE	12,695,356	98.7470	15,369,039	15,564,000	12,754,165	0	16,664	0	0	6.922	4.267	JAJO	275,339	1,210,162	01/24/2023	10/01/2066
59156R-BS-6	METLIFE INC			1	2.B FE	6,100,000	117.5040	5,875,188	5,000,000	5,898,165	0	(80,239)	0	0	9.250	6.943	AO	106,632	462,500	05/06/2022	04/08/2038
637432-PB-5	NATIONAL RURAL UTILITY			2	2.A FE	10,000,000	103.1880	10,318,771	10,000,000	10,000,000	0	0	0	0	7.125	7.125	MS	209,792	712,500	05/17/2023	09/15/2053
65339K-CB-4	NEXTERA ENERGY CAPITAL			2	2.B FE	5,000,000	95.0840	4,754,207	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MS	55,944	190,000	12/09/2021	03/15/2082
69352P-AC-7	PPL CAPITAL FUNDING	LS		1	2.B FE	4,345,100	99.5630	5,246,954	5,270,000	4,352,710	0	5,492	0	0	7.251	4.251	MJSD	2,123	427,424	01/25/2023	03/30/2067
883199-AR-2	TEXTRON FINANCIAL CORP			1	3.A FE	635,590	89.1820	668,866	750,000	638,136	0	2,546	0	0	6.520	9.087	FMAN	6,384	54,064	04/22/2024	02/15/2042
29250N-BC-8	ENBRIDGE INC		A	2	2.C FE	529,210	96.6060	546,790	566,000	529,303	0	93	0	0	5.750	6.164	JJ	15,007	16,273	02/28/2024	07/15/2080
06738E-BM-6	BARCLAYS PLC	LS	D	1	2.A FE	5,031,000	86.8970	4,344,844	5,000,000	5,018,541	0	(3,114)	0	0	2.645	2.578	JD	2,572	132,250	10/20/2020	06/24/2031
404280-BL-2	HSBC HOLDINGS PLC-SPONS		D	2	2.C FE	2,000,000	98.0920	1,961,850	2,000,000	2,000,000	0	0	0	0	6.000	6.000	MN	13,000	120,000	05/15/2017	05/22/2027
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						66,175,909	XXX	70,280,035	70,514,000	66,018,786	0	(19,650)	0	0	XXX	XXX	XXX	932,628	4,695,474	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	2.A FE	7,095,000	100.6420	7,044,940	7,000,000	7,009,895	0	(9,166)	0	0	6.613	6.466	JJ	213,453	462,910	10/20/2011	12/15/2055
21869M-AA-5	CORESTATES CAPTL III			4	2.B FE	643,564	98.8020	662,962	671,000	657,429	0	5,926	0	0	5.355	6.363	FMAN	4,691	41,703	02/02/2023	02/15/2027
69335G-AA-3	PECO ENERGY CAP TRST IV			1	2.B FE	4,498,090	98.4660	4,939,070	5,016,000	4,691,394	0	27,424	0	0	5.750	6.763	JD	12,819	288,420	11/18/2022	06/15/2033
857477-AY-9	STATE STREET CORP			4	2.A FE	820,331	90.2850	870,349	964,000	822,112	0	1,781	0	0	5.620	6.907	MJSD	2,408	57,068	05/23/2024	06/15/2047
893472-AA-8	TRANSAMERICA CAPITAL II			4	2.C FE	1,804,640	102.2850	2,045,709	2,000,000	1,967,192	0	15,027	0	0	7.650	8.590	JD	12,750	153,000	06/22/2000	12/01/2026
949746-TG-6	WELLS FARGO & CO TRUPS			4	2.B FE	3,637,617	98.7630	3,950,531	4,000,000	3,850,377	0	67,634	0	0	5.418	7.384	JAJO	46,952	247,260	06/21/2021	01/15/2027
89356B-AA-6	TRANSCANADA TRUST		A	2	2.C FE	5,000,000	99.1060	4,955,320	5,000,000	5,000,000	0	0	0	0	5.625	5.625	MN	32,031	281,250	05/13/2015	05/20/2075
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						23,499,242	XXX	24,468,881	24,651,000	23,998,399	0	108,626	0	0	XXX	XXX	XXX	325,104	1,531,611	XXX	XXX
1309999999. Total - Hybrid Securities						89,675,151	XXX	94,748,916	95,165,000	90,017,185	0	88,976	0	0	XXX	XXX	XXX	1,257,732	6,227,085	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						3,492,369,814	XXX	3,201,021,886	3,486,212,409	3,483,651,302	(587,754)	(842,518)	0	0	XXX	XXX	XXX	41,162,267	145,612,402	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						133,907,010	XXX	124,726,852	138,059,644	134,102,060	(19,575)	299,195	47,532	0	XXX	XXX	XXX	434,983	5,280,017	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						407,409,101	XXX	357,623,200	365,019,755	377,717,010	0	(6,829,475)	0	0	XXX	XXX	XXX	1,612,630	26,270,653	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						394,783,663	XXX	384,186,131	394,103,025	394,979,770	0	(184,063)	0	0	XXX	XXX	XXX	3,305,448	19,482,797	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						4,428,469,588	XXX	4,067,558,069	4,383,394,833	4,390,450,142	(607,329)	(7,556,861)	47,532	0	XXX	XXX	XXX	46,515,328	196,645,869	XXX	XXX

1.

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

1A	1A ...$ 729,380,099	1B ..$ 65,226,585	1C ..$ 127,533,931	1D ..$ 140,570,346	1E ..$ 263,137,098	1F ..$ 318,289,320	1G ..$ 453,975,056
1B	2A ...$ 733,656,245	2B ..$ 794,913,981	2C ..$ 523,684,504			
1C	3A ...$ 60,401,203	3B ..$ 55,424,986	3C ..$ 69,566,569			
1D	4A ...$ 11,525,829	4B ..$ 8,457,649	4C ..$ 21,042,567			
1E	5A ...$ 12,408,857	5B ..$ 474,616	5C ..$ 0			
1F	6 .....$ 780,701					

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
020002-83-8	ALLSTATE CORPORATION PREFERRED			130,000.000	25.00		2,844,400	21.880	2,844,400	2,930,200	41,438	165,750	0	87,100	0	0	87,100	0	2.C FE	12/05/2019
172967-MV-0	CITIGROUP			5,000,000.000	1,000.00		4,854,800	0.971	4,854,800	5,000,000	23,142	193,750	0	(145,200)	0	0	(145,200)	0	3.A FE	02/10/2021
25746U-DM-8	DOMINION RESOURCES			5,000,000.000	1,000.00		4,855,750	0.971	4,855,750	5,006,250	45,917	217,500	0	(150,500)	0	0	(150,500)	0	2.C FE	12/02/2021
26441C-50-1	DUKE ENERGY PREFERRED			400,000.000	25.00		9,752,000	24.380	9,752,000	10,000,000	0	575,000	0	(8,000)	0	0	(8,000)	0	3.A FE	03/25/2019
33616C-76-1	FIRST REPUBLIC BANK/CA PREFERRED			29,293.000	25.00	0.000	12	0.000	12	0	0	0	0	(2,625)	0	0	(2,625)	0	6. FE	03/15/2022
48128B-AG-6	JPMORGAN CHASE & CO			5,000,000.000	1,000.00		4,989,750	0.998	4,989,750	4,986,800	95,833	230,000	0	186,550	0	13,200	173,350	0	2.B FE	01/15/2020
665859-AQ-7	NORTHERN TRUST CORP			10,000,000.000	1,000.00		9,809,700	0.981	9,809,700	10,000,000	115,000	460,000	0	(190,300)	0	0	(190,300)	0	2.A FE	08/01/2016
693475-BC-8	PNC FINANCIAL			15,000,000.000	1,000.00		14,093,400	0.940	14,093,400	15,000,000	22,667	510,000	0	(906,600)	0	0	(906,600)	0	2.B FE	09/08/2021
726503-AE-5	PLAINS ALL AMER PIPELINE LP			363,000.000	1,000.00		362,800	0.999	362,800	339,405	4,216	35,625	0	23,395	0	0	23,395	0	3.A FE	03/08/2023
902973-AZ-9	U S BANCORP	LS		7,500,000.000	1,000.00		7,407,750	0.988	7,407,750	7,718,750	83,917	397,500	0	(311,000)	0	0	(311,000)	0	2.B FE	08/31/2020
05565A-SK-0	BNP PARIBAS		D	7,000,000.000	1,000.00		5,895,190	0.842	5,895,190	7,000,000	113,313	323,750	0	(1,104,810)	0	0	(1,104,810)	0	2.C FE	02/18/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							64,865,552	XXX	64,865,552	67,981,405	545,443	3,108,875	0	(2,521,990)	0	13,200	(2,535,190)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							64,865,552	XXX	64,865,552	67,981,405	545,443	3,108,875	0	(2,521,990)	0	13,200	(2,535,190)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							64,865,552	XXX	64,865,552	67,981,405	545,443	3,108,875	0	(2,521,990)	0	13,200	(2,535,190)	0	XXX	XXX

1.

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

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0		
1B	2A ...$ 9,809,700	2B ..$ 26,490,900	2C ..$ 13,595,340						
1C	3A ...$ 14,969,600	3B ..$ 0	3C ..$ 0						
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0						
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0						
1F	6 .....$ 12								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00206R-10-2	AT&T INC			78,208.000	1,780,796	22.770	1,780,796	1,399,739	0	86,811	0	463,855	0	463,855	0	01/05/2024	
009158-10-6	APD			3,196.000	926,968	290.040	926,968	499,922	0	22,564	0	51,903	0	51,903	0	03/30/2022	
015271-10-9	ALEXANDRIA REAL ESTATE REIT			13,201.000	1,287,758	97.550	1,287,758	1,291,058	17,425	63,284	0	157,634	540,307	(382,673)	0	08/23/2024	
03027X-10-0	AMERICAN TOWER CORP REIT			8,514.000	1,561,553	183.410	1,561,553	1,490,668	13,093	50,695	0	(258,545)	0	(258,545)	0	12/30/2024	
03073E-10-5	CENCORA, INC.			2,521.000	566,418	224.680	566,418	240,031	0	5,244	0	48,655	0	48,655	0	09/24/2020	
032654-10-5	ANALOG DEVICES			6,554.000	1,392,463	212.460	1,392,463	993,973	0	21,660	0	91,830	0	91,830	0	12/30/2024	
036752-10-3	ELEVANCE HEALTH, INC			3,054.000	1,126,621	368.900	1,126,621	385,630	0	19,912	0	(313,524)	0	(313,524)	0	12/28/2016	
037833-10-0	APPLE INC			10,942.000	2,740,096	250.420	2,740,096	575,353	0	10,336	0	603,334	0	603,334	0	12/30/2024	
053015-10-3	AUTOMATIC DATA PROCESSING INC			3,575.000	1,046,510	292.730	1,046,510	511,426	5,227	17,377	0	190,515	0	190,515	0	12/30/2024	
060505-10-4	BANK OF AMERICA CORP			63,964.000	2,811,218	43.950	2,811,218	2,177,494	0	63,964	0	655,793	0	655,793	0	01/05/2024	
09290D-10-1	BLACKROCK FUNDING INC COMMON			1,885.000	1,932,332	1,025.110	1,932,332	778,065	0	9,614	0	1,154,267	0	1,154,267	0	10/02/2024	
09857L-10-8	BOOKING HOLDING			304.000	1,510,400	4,968.420	1,510,400	1,131,013	0	7,228	0	379,386	0	379,386	0	08/23/2024	
11135F-10-1	BROADCOM INC			16,150.000	3,744,216	231.840	3,744,216	419,561	0	35,046	0	1,941,472	0	1,941,472	0	07/15/2024	
126650-10-0	CVS CORP			27,054.000	1,214,454	44.890	1,214,454	1,980,101	0	66,694	0	(828,935)	0	(828,935)	0	05/30/2024	
14149Y-10-8	CARDINAL HEALTH INC			9,061.000	1,071,644	118.270	1,071,644	600,651	0	15,687	0	165,637	0	165,637	0	05/30/2024	
149123-10-1	CATERPILLAR INC			4,214.000	1,528,671	362.760	1,528,671	484,177	0	20,970	0	251,133	0	251,133	0	12/30/2024	
166764-10-0	CHEVRON CORPORATION			11,328.000	1,640,748	144.840	1,640,748	1,295,441	0	63,762	0	(41,711)	0	(41,711)	0	12/30/2024	
17275R-10-2	CISCO SYSTEMS INC			36,574.000	2,165,181	59.200	2,165,181	1,290,756	0	57,133	0	318,079	0	318,079	0	01/05/2024	
172908-10-5	CINTAS CORP			248,284.000	45,361,487	182.700	45,361,487	27,617,871	0	361,253	0	7,953,778	0	7,953,778	0	09/12/2024	
172967-42-4	CITIGROUP			8,471.000	596,274	70.390	596,274	614,040	0	0	0	(17,766)	0	(17,766)	0	12/05/2024	
20030N-10-1	COMCAST CORP CL A			42,154.000	1,582,040	37.530	1,582,040	1,516,572	0	51,428	0	(266,413)	0	(266,413)	0	02/21/2023	
244199-10-5	DEERE & COMPANY			1,370.000	580,469	423.700	580,469	609,046	2,219	0	0	(28,577)	0	(28,577)	0	11/22/2024	
254687-10-6	DISNEY			16,161.000	1,799,527	111.350	1,799,527	1,685,735	6,937	2,527	0	175,680	0	175,680	0	12/30/2024	
256677-10-5	DOLLAR GENERAL CORP			7,642.000	579,416	75.820	579,416	578,423	0	18,035	0	481,191	942,749	(461,558)	0	01/05/2024	
26441C-20-4	DUKE ENERGY			12,033.000	1,296,435	107.740	1,296,435	952,116	0	49,817	0	127,799	0	127,799	0	01/05/2024	
26614N-10-2	DUPONT DE NEMOURS INC			12,193.000	929,716	76.250	929,716	721,779	0	18,533	0	(8,291)	0	(8,291)	0	06/24/2022	
29364G-10-3	Entergy Corp			15,758.000	1,194,772	75.820	1,194,772	794,936	0	36,165	0	394,650	0	394,650	0	12/13/2024	
30231G-10-2	EXXON MOBIL CORP			19,181.000	2,063,300	107.570	2,063,300	1,353,811	0	73,655	0	143,664	0	143,664	0	01/05/2024	
30303M-10-2	Meta Platforms, Inc			2,633.000	1,541,648	585.510	1,541,648	1,294,731	0	3,288	0	246,916	0	246,916	0	12/30/2024	
31428X-10-6	FEDEX CORP			3,220.000	905,883	281.330	905,883	840,524	4,444	8,887	0	65,358	0	65,358	0	03/21/2024	
316773-10-0	FIFTH THIRD BANCORP			178,332.000	7,539,877	42.280	7,539,877	4,318,274	65,983	253,231	0	1,389,206	0	1,389,206	0	03/13/2023	
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON			6,648.000	454,258	68.330	454,258	332,240	0	6,382	0	(51,921)	0	(51,921)	0	11/09/2022	
35137L-10-5	FOX CORP			20,071.000	975,049	48.580	975,049	610,106	0	9,758	0	358,053	0	358,053	0	09/27/2024	
363576-10-9	ARTHUR J GALLAGHER & CO	LS		3,327.000	944,369	283.850	944,369	172,850	0	7,985	0	196,193	0	196,193	0	12/20/2016	
38141G-10-4	GOLDMAN SACHS GROUP INC			3,796.000	2,173,666	572.620	2,173,666	897,843	0	43,654	0	709,283	0	709,283	0	03/24/2021	
437076-10-2	HOME DEPOT			5,582.000	2,171,342	388.990	2,171,342	946,471	0	50,238	0	236,900	0	236,900	0	08/23/2023	
458140-10-0	INTEL CORPORATION			36,161.000	725,028	20.050	725,028	1,356,379	0	12,809	0	(1,039,327)	0	(1,039,327)	0	09/27/2024	
459200-10-1	IBM			10,659.000	2,343,168	219.830	2,343,168	1,266,959	0	71,096	0	599,889	0	599,889	0	03/15/2022	
459506-10-1	Fragrances Inc COMMON			17,737.000	1,499,663	84.550	1,499,663	1,430,603	7,095	33,890	0	59,810	0	59,810	0	03/21/2024	
460690-10-0	INTERPUBLIC GROUP			28,436.000	796,777	28.020	796,777	715,227	0	33,159	0	(128,683)	0	(128,683)	0	09/27/2024	
46625H-10-0	JP MORGAN CHASE & CO			3,588.000	860,079	239.710	860,079	417,305	0	16,140	0	248,746	0	248,746	0	01/05/2024	
478160-10-4	JOHNSON & JOHNSON			1,841.000	266,245	144.620	266,245	298,168	0	9,039	0	(22,313)	0	(22,313)	0	03/24/2021	
482480-10-0	KLA CORPORATION			2,175.000	1,370,511	630.120	1,370,511	171,304	0	13,159	0	106,184	0	106,184	0	12/22/2016	
49456B-10-1	KINDER MORGAN			44,111.000	1,208,641	27.400	1,208,641	958,997	0	11,854	0	249,644	0	249,644	0	12/30/2024	
580135-10-1	McDONALDS			4,319.000	1,252,035	289.890	1,252,035	593,024	0	29,283	0	(28,592)	0	(28,592)	0	11/28/2023	
594918-10-4	MICROSOFT CORP			10,274.000	4,330,491	421.500	4,330,491	531,873	0	31,644	0	467,056	0	467,056	0	05/16/2016	

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	
595017-10-4	MICROCHIP TECHNOLOGY INC			13,969.000	801,122	57.350	801,122	1,107,956	0	9,149	0	(306,834)	0	(306,834)	0	11/18/2024	
595112-10-3	MICRON TECHNOLOGY INC			12,142.000	1,021,871	84.160	1,021,871	791,429	1,291	5,165	0	(15,036)	0	(15,036)	0	12/30/2024	
617446-44-8	MORGAN STANLEY			6,761.000	849,993	125.720	849,993	913,671	0	0	0	(63,678)	0	(63,678)	0	11/21/2024	
65339F-10-1	NEXTERA ENERGY INC			16,495.000	1,182,527	71.690	1,182,527	804,071	0	33,980	0	178,205	0	178,205	0	01/05/2024	
654106-10-3	NIKE INC			12,602.000	953,593	75.670	953,593	1,248,884	4,442	11,062	0	(295,290)	0	(295,290)	0	12/30/2024	
681919-10-6	OMNICOM GROUP			9,664.000	831,491	86.040	831,491	715,564	6,235	24,940	0	(3,965)	0	(3,965)	0	12/30/2024	
68389X-10-5	ORACLE CORP			11,581.000	1,929,858	166.640	1,929,858	786,412	0	18,530	0	708,873	0	708,873	0	06/24/2022	
704326-10-7	PAYCHEX INC			8,468.000	1,187,383	140.220	1,187,383	738,892	0	28,021	0	156,982	0	156,982	0	12/30/2024	
713448-10-8	PEPSICO INC			8,649.000	1,315,167	152.060	1,315,167	894,106	11,719	44,889	0	(153,710)	0	(153,710)	0	01/05/2024	
718172-10-9	PHILIP MORRIS INTERNAT-W/I			3,231.000	388,851	120.350	388,851	287,487	4,362	16,963	0	84,878	0	84,878	0	03/24/2021	
718546-10-4	PHILLIPS 66			5,194.000	591,752	113.930	591,752	353,732	0	23,373	0	(99,777)	0	(99,777)	0	09/10/2021	
74144T-10-8	T ROWE PRICE GROUP INC			6,488.000	733,728	113.090	733,728	505,308	0	28,379	0	32,639	0	32,639	0	09/27/2024	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			10,952.000	847,794	77.410	847,794	602,261	0	28,902	0	(22,474)	0	(22,474)	0	09/27/2024	
747525-10-3	QUALCOMM			9,028.000	1,386,881	153.620	1,386,881	616,551	0	30,244	0	81,162	0	81,162	0	12/21/2016	
74834L-10-0	QUEST DIAGNOSTICS INC			6,933.000	1,045,912	150.860	1,045,912	737,642	0	20,522	0	89,990	0	89,990	0	01/24/2022	
75513E-10-1	RAYTHEON TECH CORP			3,184.000	368,452	115.720	368,452	245,612	0	7,896	0	100,551	0	100,551	0	03/24/2021	
79466L-30-2	SALESFORCE.COM INC			3,557.000	1,189,212	334.330	1,189,212	838,976	1,311	2,319	0	350,235	0	350,235	0	12/30/2024	
808513-10-5	SCHWAB CORP			19,228.000	1,423,064	74.010	1,423,064	1,171,475	0	14,231	0	117,237	0	117,237	0	12/30/2024	
828806-10-9	SIMON PROPERTY GRP LP REIT			3,834.000	660,253	172.210	660,253	537,755	0	31,055	0	113,371	0	113,371	0	02/21/2023	
842587-10-7	SOUTHERN CO			15,819.000	1,302,220	82.320	1,302,220	1,314,568	0	0	0	(12,348)	0	(12,348)	0	12/27/2024	
844741-10-8	SOUTHWEST AIR			40,147.000	1,349,742	33.620	1,349,742	1,182,725	6,860	23,543	0	175,187	0	175,187	0	12/30/2024	
854502-10-1	STANLEY BLACK & DECKER INC			25,805.000	2,071,883	80.290	2,071,883	2,060,013	0	84,124	0	(63,314)	359,672	(422,986)	0	02/21/2024	
855244-10-9	STARBUCKS CORP			14,431.000	1,316,829	91.250	1,316,829	894,939	0	33,480	0	(68,692)	0	(68,692)	0	08/19/2020	
863667-10-1	STRYKER CORP			3,747.000	1,349,107	360.050	1,349,107	560,695	3,147	11,109	0	204,223	0	204,223	0	05/30/2024	
871829-10-7	SYSCO CORP			23,155.000	1,770,431	76.460	1,770,431	1,747,569	0	37,712	0	44,087	0	44,087	0	12/30/2024	
872540-10-9	TJX COMPANIES INC			7,672.000	926,854	120.810	926,854	909,388	0	2,877	0	17,467	0	17,467	0	09/27/2024	
87612E-10-6	TARGET CORP			8,235.000	1,113,207	135.180	1,113,207	1,011,004	0	35,589	0	(83,703)	0	(83,703)	0	03/21/2024	
882508-10-4	TEXAS INSTRUMENTS			10,921.000	2,047,797	187.510	2,047,797	1,249,842	0	52,366	0	187,886	0	187,886	0	12/30/2024	
88579Y-10-1	3M CO.			11,866.000	1,531,782	129.090	1,531,782	1,282,384	0	33,396	0	333,204	0	333,204	0	12/30/2024	
89832Q-10-9	TRUIST FINANCIAL CORP			25,872.000	1,122,327	43.380	1,122,327	844,369	0	53,814	0	167,133	0	167,133	0	11/28/2023	
902973-30-4	U S BANCORP			35,198.000	1,683,520	47.830	1,683,520	1,334,054	17,599	69,340	0	160,151	0	160,151	0	11/28/2023	
907818-10-8	UNION PACIFIC CORP			4,825.000	1,100,293	228.040	1,100,293	926,345	0	23,705	0	(61,755)	0	(61,755)	0	05/30/2024	
911312-10-6	UNITED PARCEL SERVICE			4,800.000	605,280	126.100	605,280	504,097	0	31,296	0	(149,424)	0	(149,424)	0	09/30/2016	
918204-10-8	VF CORP			26,337.000	565,192	21.460	565,192	499,532	0	7,956	0	64,005	0	64,005	0	09/27/2024	
91913Y-10-0	VALERO ENERGY CORP			4,015.000	492,199	122.590	492,199	235,842	0	17,184	0	(29,751)	0	(29,751)	0	01/26/2021	
92343V-10-4	VERIZON COMMUNICATIONS			42,651.000	1,705,613	39.990	1,705,613	1,581,118	0	113,985	0	97,671	0	97,671	0	11/27/2023	
92826C-83-9	VISA INC			4,839.000	1,529,318	316.040	1,529,318	975,589	0	10,404	0	269,484	0	269,484	0	05/17/2022	
931142-10-3	WAL-MART			13,379.000	1,208,793	90.350	1,208,793	724,947	2,776	8,427	0	402,652	0	402,652	0	11/22/2024	
949746-10-1	WELLS FARGO & CO			30,227.000	2,123,144	70.240	2,123,144	1,260,624	0	41,208	0	588,996	0	588,996	0	12/30/2024	
988498-10-1	YUM! BRANDS INC			11,146.000	1,495,347	134.160	1,495,347	913,513	0	27,412	0	33,446	0	33,446	0	12/30/2024	
98956P-10-2	ZIMMER HOLDINGS INC			8,507.000	898,594	105.630	898,594	1,076,296	2,042	8,167	0	(136,707)	0	(136,707)	0	03/28/2023	
G54950-10-3	LINDE PLC COMMON			2,239.000	937,402	418.670	937,402	990,723	0	1,881	0	(53,321)	0	(53,321)	0	12/20/2024	
G5960L-10-3	MDT			27,004.000	2,157,080	79.880	2,157,080	2,283,411	18,903	71,587	0	(65,773)	0	(65,773)	0	05/30/2024	
G1151C-10-1	ACCENTURE PLC-CL A		D	3,679.000	1,294,235	351.790	1,294,235	1,116,661	0	15,168	0	11,170	0	11,170	0	12/30/2024	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					169,797,306	XXX	169,797,306	112,520,298	203,110	3,090,240	0	20,734,228	1,842,728	18,891,500	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31337#-10-5	FHLB CINCINNATI	RF		278,216.000	27,821,600	100.000	27,821,600	27,821,600	0	2,413,875	0	0	0	0	0	10/18/2024	
31339*-10-7	FHLB Indianapolis	RF		2,250.000	225,000	100.000	225,000	202,649	0	15,792	0	0	0	0	0	05/03/1999	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					28,046,600	XXX	28,046,600	28,024,249	0	2,429,667	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					197,843,906	XXX	197,843,906	140,544,547	203,110	5,519,907	0	20,734,228	1,842,728	18,891,500	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
50201*-10-2	LLIA, INC			100.000	692,101	6,921.010	692,101	49,791	0	0	0	123,156	0	123,156	0	08/25/2017	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					692,101	XXX	692,101	49,791	0	0	0	123,156	0	123,156	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					692,101	XXX	692,101	49,791	0	0	0	123,156	0	123,156	0	XXX	XXX
5989999999 - Total Common Stocks					198,536,007	XXX	198,536,007	140,594,338	203,110	5,519,907	0	20,857,384	1,842,728	19,014,656	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					263,401,559	XXX	263,401,559	208,575,743	748,553	8,628,782	0	18,335,394	1,855,928	16,479,466	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		10/01/2024	Interest Capitalization		1,769	1,769	0
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		09/01/2024	Interest Capitalization		182,425	182,425	0
38378N-LV-3	GNR 2013-191 Z 4.089% 11/16/53		12/01/2024	Interest Capitalization		190,258	190,258	0
38378N-YB-3	GNR 2014-24 KZ 4.108% 01/16/54		12/01/2024	Interest Capitalization		173,103	173,103	0
912810-TW-8	U S TREASURY 4.750% 11/15/43		12/13/2024	Various		7,185,120	7,165,000	19,289
912810-UC-0	U S TREASURY 4.250% 08/15/54		11/22/2024	Various		11,591,336	12,095,000	109,142
912810-UD-8	U S TREASURY 4.125% 08/15/44		12/27/2024	GOLDMAN SACHS		1,178,991	1,305,000	20,040
91282C-KP-5	US TREASURY NOTES 4.625% 04/30/29		10/11/2024	Various		23,826,797	23,345,000	260,903
91282C-LF-6	US TREASURY NOTES 3.875% 08/15/34		10/31/2024	Various		13,337,386	13,545,000	88,342
91282C-LW-9	US TREASURY NOTES 4.250% 11/15/34		12/24/2024	J P MORGAN SEC		9,607,445	9,765,000	40,054
0109999999. Subtotal - Bonds - U.S. Governments						67,274,630	67,767,555	537,770
040114-HS-2	ARGENTINA SOVEREIGN 0.750% 07/09/30	D	04/24/2024	MORGAN STANLEY FIXED INC		271,560	465,000	1,037
374422-AL-7	REPUBLIC OF GHANA SOVEREIGN 0.000% 07/03/26	D	10/10/2024	Taxable Exchange		12,972	14,000	0
374422-AM-5	REPUBLIC OF GHANA SOVEREIGN 0.000% 07/03/29	D	10/10/2024	Taxable Exchange		74,000	84,700	0
374422-AN-3	REPUBLIC OF GHANA SOVEREIGN 0.000% 01/03/30	D	10/10/2024	Taxable Exchange		15,417	19,815	0
374422-AP-8	REPUBLIC OF GHANA SOVEREIGN 0.000% 07/03/35	D	10/10/2024	Taxable Exchange		87,839	121,800	0
760942-BD-3	REPUBLICA ORIENT URUGUAY SOVEREIGN 4.975% 04/20/55	D	11/06/2024	MORGAN STANLEY FIXED INC		4,537,500	5,000,000	11,747
896292-AM-1	REPUBLIC OF TRINIDAD & T SOVEREIGN 6.400% 06/26/34	D	06/18/2024	J P MORGAN SEC		11,000,000	11,000,000	0
0309999999. Subtotal - Bonds - All Other Governments						15,999,288	16,705,315	12,784
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		12/01/2024	Interest Capitalization		266,730	266,730	0
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		12/01/2024	Interest Capitalization		57,652	57,652	0
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.650% 09/01/30		05/28/2024	BARCLAYS		5,170,000	5,170,000	21,465
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.650% 06/30/28		07/02/2024	BARCLAYS		3,550,000	3,550,000	2,730
63610H-AA-0	NATIONAL FIN AUTH NH UTL REV POWER 6.890% 04/01/34		04/03/2024	KEY BANC-MCDONALD		5,000,000	5,000,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						14,044,382	14,044,382	24,195
72304@-AA-8	PINEBRIDGE 9.099% 09/21/32		07/02/2024	PRIVATE PLACEMENT		770,859	770,859	0
72304@-AB-6	PINEBRIDGE 11.099% 09/21/32		07/02/2024	PRIVATE PLACEMENT		350,391	350,391	0
02079K-AF-4	ALPHABET 2.050% 08/15/50		12/05/2024	GOLDMAN SACHS		5,976,900	10,000,000	63,208
025816-DV-8	AMERICAN EXPRESS CO 5.043% 07/26/28		07/22/2024	MORGAN STANLEY FIXED INC		680,000	680,000	0
02665W-FA-4	AMERICAN HONDA FINANCE 5.040% 02/12/25		06/20/2024	TD SECURITIES		1,651,815	1,650,000	10,518
02665W-FM-8	AMERICAN HONDA FINANCE 4.990% 01/12/26		07/10/2024	BANK of AMERICA SEC		1,650,000	1,650,000	0
03636#-AA-0	ANSELL USA INC PRIVATE PLACEMENT 6.126% 03/21/31		03/21/2024	PRIVATE PLACEMENT		18,000,000	18,000,000	0
037411-AM-7	APACHE CORP 7.375% 08/15/47		11/07/2024	OPPENHEIMER & CO		11,198,040	10,766,000	183,059
037411-AW-5	APACHE CORP 5.100% 09/01/40		11/01/2024	Various		9,201,759	10,612,000	94,452
04010L-BF-9	ARES CAPITAL CORP 5.875% 03/01/29		02/16/2024	JANE STREET EXECUTION SERVICES		814,645	830,000	3,793
05351W-AC-7	AVANGRID INC 3.200% 04/15/25		07/31/2024	BARCLAYS		669,134	680,000	6,407
053773-BJ-5	AVIS BUDGET CAR RENTAL 8.250% 01/15/30		11/14/2024	BANK of AMERICA SEC		251,809	243,000	3,453
05531F-BE-2	BB&T CORPORATION 3.700% 06/05/25		12/03/2024	BARCLAYS		1,624,165	1,633,000	30,043
05555F-AE-4	Barclays Commerc20245C27gage S 2024-5C27 AS 6.410% 07/15/57		06/21/2024	BARCLAYS		478,937	465,000	828
05606F-AN-3	BX 2019-OC11 E 3.944% 12/09/41		09/10/2024	BANK of AMERICA SEC		1,052,308	1,220,000	2,260
070101-J#-8	BASIN ELECTRIC PRIVATE PLACEMENT 6.390% 02/15/54		02/12/2024	PRIVATE PLACEMENT		25,000,000	25,000,000	0
073952-AB-9	BEACON FUNDING TRUST 6.266% 08/15/54		10/30/2024	STATE STREET GLOBAL		4,776,040	4,750,000	0
07911E-AA-0	BELLEVUE 10 APTS LLC 4.490% 04/01/60		09/05/2024	STERN		4,200,000	4,200,000	1,890
08163X-AZ-6	BENCHMARK Mortga2024V5 2024-V5 XA 1.065% 01/10/57		01/19/2024	DEUTSCHE BANK		542,277	0	10,447
10571D-AB-5	BRAVO Residentia2024NQM8g Trus 2024-NQM8 A1A 4.300% 08/01/53		12/05/2024	BANK of AMERICA SEC		579,559	600,000	2,938
125896-BU-3	CMS ENERGY CORP 4.750% 06/01/50		12/04/2024	BARCLAYS		187,180	196,000	103
12652X-AA-1	Credit Suisse Mo2017TIMErust 2017-TIME A 3.646% 11/13/39		07/17/2024	BANK of AMERICA SEC		408,750	500,000	861
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67		02/15/2024	PIPER JAFFRAY		729,858	747,853	1,835
126650-BX-7	CVS CORP 5.750% 05/15/41		03/22/2024	KEY BANC-MCDONALD		6,335,095	6,500,000	136,003
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		11/01/2024	Interest Capitalization		82	82	0
14448C-BD-5	CARRIER GLOBAL CORP 6.200% 03/15/54		02/23/2024	Tax Free Exchange		2,994,715	3,000,000	42,883
15089Q-AP-9	CELANESE US HOLDINGS LLC 6.379% 07/15/32		04/25/2024	Various		656,546	651,000	11,997
15477C-AA-3	CNTRL PARENT/CDK GLB INC 7.250% 06/15/29		09/16/2024	JANE STREET EXECUTION SERVICES		252,858	248,000	4,595
161175-AZ-7	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		06/11/2024	WELLS FARGO		555,505	570,000	4,953
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP 3.250% 01/31/32		01/05/2024	DEUTSCHE BANK		504,465	600,000	8,613
166756-AH-9	CHEVRON USA INC 2.343% 08/12/50		12/24/2024	STIFEL NICHOLAS		3,492,811	6,209,000	54,150

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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
17275R-BU-5	CISCO SYSTEMS INC 5.300% 02/26/54		12/30/2024	MORGAN STANLEY FIXED INC		9,781,400	10,000,000	184,028
172967-NM-9	CITIGROUP 6.018% 03/17/26		09/19/2024	INTL FCSTONE FINANCIAL INC		1,406,328	1,400,000	802
17325F-BH-0	CITIBANK NA 5.198% 08/06/26		07/30/2024	CITIGROUP GLOBAL MKTS		475,000	475,000	0
17326D-AF-9	Citigroup Commer2017P8 tgage 2017-P8 AS 3.789% 09/15/50		01/18/2024	BMO CAPITAL MARKETS CORP		250,720	270,000	597
17327C-AP-8	CITIGROUP INC 5.184% 01/25/26		09/24/2024	INTL FCSTONE FINANCIAL INC		525,420	525,000	5,444
17327C-AU-7	CITIGROUP INC 5.411% 09/19/39		09/12/2024	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	0
174610-BF-1	CITIZENS FINANCIAL GROUP 5.841% 01/23/30		01/18/2024	MORGAN STANLEY FIXED INC		562,000	562,000	0
185508-AE-8	CLECO POWER LLC 6.500% 12/01/35		04/29/2024	FTN FINANCIAL SECURITIES		3,111,570	3,000,000	81,250
185508-AG-3	CLECO POWER LLC 6.000% 12/01/40		10/28/2024	HILLTOP SECURITIES INC.		5,087,650	5,000,000	123,333
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		10/22/2024	Various		3,230,525	3,250,000	40,750
19828T-AC-0	COLUMBIA PIPELINES OPCO 6.544% 11/15/53		09/05/2024	SEAPORT GROUP LLC		9,048,800	8,000,000	161,419
20268J-AT-0	COMMONSPIRIT HEALTH 5.548% 12/01/54		12/16/2024	MORGAN STANLEY FIXED INC		7,401,312	7,530,000	18,567
20826F-BU-9	CONOCOPHIL CO 5.200% 06/01/45		12/30/2024	Tax Free Exchange		5,996,718	6,000,000	26,000
20848V-AA-3	CONSENSUS CLOUD SOLUTION 6.000% 10/15/26		09/25/2024	GOLDMAN SACHS		320,400	320,000	8,587
22822V-AF-8	CROWN CASTLE INTL CORP 4.750% 05/15/47		11/08/2024	BARCLAYS		8,701,900	10,000,000	233,542
23306J-AW-6	DBJPM 2020-C9 XA 1.700% 09/15/53		06/04/2024	BREAN CAPITAL LLC		269,711	0	968
292554-AR-3	ENCORE CAPITAL GROUP INC 8.500% 05/15/30		09/17/2024	MORGAN STANLEY FIXED INC		247,871	236,000	6,520
30231G-BG-6	EXXON MOBIL CORP 4.327% 03/19/50		12/24/2024	GOLDMAN SACHS		4,106,000	5,000,000	58,294
30251B-AE-8	FMR LLC 5.150% 02/01/43		05/09/2024	KEY BANC-MCDONALD		2,516,745	2,750,000	40,127
302520-AC-5	FNB CORP 5.150% 08/25/25		10/24/2024	KEY BANC-MCDONALD		762,771	763,000	6,549
31664Q-AA-2	5TH AND MENDOCINO PARTNE 4.450% 03/01/63		07/31/2024	STERN		700,000	700,000	0
32082C-AC-1	FIRST MARYLAND CAPTL II 5.683% 02/01/27		05/09/2024	PIPER JAFFRAY		105,140	112,000	240
340711-AW-0	FLORIDA GAS TRANSMISSION 4.350% 07/15/25		07/19/2024	BARCLAYS		787,332	796,000	673
34417R-AC-0	Focus Brands Fun20171A 2023-2 A2 8.241% 10/30/53		09/05/2024	MIZUHO SECURITIES USA INC		294,357	272,938	2,249
345397-G2-3	FORD MOTOR CREDIT 5.303% 09/06/29		09/11/2024	CITIGROUP GLOBAL MKTS		799,940	796,000	704
34960P-AF-8	FORTRESS TRANSPORTATION & IN 7.000% 05/01/31		04/02/2024	MORGAN STANLEY HI-YLD		170,000	170,000	0
349631-AN-1	FORTUNE BRANDS 5.875% 01/15/36		05/01/2024	MESIROW FINANCIAL		9,698,200	10,000,000	176,250
36209B-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		09/23/2024	Various		6,230,000	6,230,000	0
36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52		05/21/2024	WELLS FARGO		545,228	640,944	979
403949-AQ-3	HF SINCLAIR CORP 5.000% 02/01/28		09/13/2024	ROBERT W. BAIRD		125,041	126,000	788
403949-AQ-3	HF SINCLAIR CORP 5.000% 02/01/28		09/05/2024	Tax Free Exchange		655,444	673,000	3,178
404119-CT-4	HCA INC 5.450% 04/01/31		02/20/2024	BARCLAYS		796,763	798,000	0
404121-AL-9	HCA INC 5.950% 09/15/54		08/07/2024	CITIGROUP GLOBAL MKTS		9,993,500	10,000,000	0
437076-CY-6	HOME DEPOT 4.820% 12/24/25		06/17/2024	J P MORGAN SEC		700,000	700,000	0
43776R-AA-0	HOMESTEAD 406-L TRUST 4.450% 09/01/74		09/18/2024	STERN		4,310,000	4,310,000	0
44891A-DJ-3	HYUNDAI CAPITAL AMERICA 5.520% 09/24/27		09/23/2024	RBC/DAIN		23,000,000	23,000,000	0
450319-AA-6	ITC MIDWEST LLC 6.150% 01/31/38		10/24/2024	MORGAN STANLEY FIXED INC		10,679,300	10,000,000	145,208
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS 4.065% 11/15/47		04/03/2024	BARCLAYS		429,513	460,000	630
46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.481% 05/25/49		02/06/2024	ROBERT W. BAIRD		566,568	607,173	530
46653L-CK-0	JPMMT 2020-LTV2 B4 4.015% 11/25/50		01/18/2024	ROBERT W. BAIRD		599,029	703,318	1,648
47232M-AG-7	JEFFERIES FIN LLC / JFIN 6.625% 10/15/31		11/14/2024	WELLS FARGO		236,661	236,000	1,042
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		12/03/2024	MIZUHO SECURITIES USA INC		49,015	49,938	229
479281-AA-5	JOHNSONVILLE AERO COMBST 5.078% 10/01/54		09/25/2024	MORGAN STANLEY FIXED INC		7,000,000	7,000,000	0
491386-AP-3	KENTUCKY POWER CO 7.000% 11/15/33		09/18/2024	SEAPORT GROUP LLC		14,460,590	12,971,000	312,745
501044-DW-8	KROGER CO 5.500% 09/15/54		08/20/2024	Various		9,977,000	10,000,000	0
502431-AV-1	L3HARRIS TECH INC 5.500% 08/15/54		07/29/2024	MORGAN STANLEY FIXED INC		9,865,100	10,000,000	0
512807-AT-5	LAM RESEARCH CORP 4.875% 03/15/49		12/24/2024	TD SECURITIES		2,696,040	3,000,000	41,031
52637H-AA-2	LEOBCARTERSVILLE LLC 4.450% 04/01/62		08/30/2024	STERN		500,000	500,000	0
53621B-BN-5	LION INDUSTRIAL PRIVATE PLACEMENT 5.260% 09/10/29		09/10/2024	PRIVATE PLACEMENT		7,000,000	7,000,000	0
55903V-BE-2	MAGALLANES INC 5.141% 03/15/52		07/18/2024	J P MORGAN SEC		157,208	208,000	3,683
55916A-AA-2	MAGIC MERGECO INC 5.250% 05/01/28		03/15/2024	GOLDMAN SACHS		259,210	322,000	6,480
56585A-AF-9	MARATHON PETROLEUM CORP 6.500% 03/01/41		09/11/2024	FIRST HORIZON		5,463,350	5,000,000	9,931
577081-AU-6	MATTEL INC 6.200% 10/01/40		05/15/2024	SEAPORT GROUP LLC		3,860,280	4,000,000	31,689
577081-AW-2	MATTEL INC 5.450% 11/01/41		09/27/2024	GOLDMAN SACHS		49,904	52,000	1,173
58769J-AV-9	MERCEDES-BENZ FIN NA 5.120% 07/31/26		07/29/2024	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	0

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594918-CU-6	MICROSOFT CORP 4.500% 06/15/47		06/06/2024	Tax Free Exchange		8,376,056	8,431,000	180,213
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		09/05/2024	STIFEL NICHOLAS		66,763	70,000	230
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		09/06/2024	SEAPORT GROUP LLC		10,673,307	8,906,000	161,424
637432-NK-7	NATIONAL RURAL UTILITY 5.250% 04/20/46		10/24/2024	Various		705,180	726,000	4,089
63743H-FV-9	NATIONAL RURAL UTILITIES 4.890% 12/03/25		11/01/2024	MIZUHO SECURITIES USA INC		2,750,000	2,750,000	0
63861C-AG-4	NATIONSTAR MTG HLD INC 6.500% 08/01/29		09/16/2024	J P MORGAN SEC		243,372	240,000	1,993
665501-AN-2	NORTHERN NAT GAS 5.625% 02/01/54		01/29/2024	BANK of AMERICA SEC		1,999,700	2,000,000	0
67116W-BD-0	Onslow Bay Finan2022J1 2022-J1 B1A 2.845% 02/25/52		07/31/2024	WELLS FARGO		345,237	420,140	0
674599-CY-9	OCCIDENTAL PETROLEUM CORP 4.400% 08/15/49		09/20/2024	J P MORGAN SEC		3,983,900	5,000,000	23,222
677050-AU-0	OGLETHORPE POWER CORP 6.200% 12/01/53		05/14/2024	Tax Free Exchange		4,926,529	5,000,000	136,917
682680-BV-4	ONEOK INC 5.150% 10/15/43		02/27/2024	Tax Free Exchange		1,005,263	1,150,000	21,716
682680-BW-2	ONEOK INC 4.200% 03/15/45		02/27/2024	Tax Free Exchange		3,998,822	4,000,000	75,600
682680-BX-0	ONEOK INC 4.250% 09/15/46		02/27/2024	Tax Free Exchange		989,384	1,000,000	19,125
682680-CG-6	ONEOK INC 5.850% 11/01/64		09/10/2024	J P MORGAN SEC		9,969,800	10,000,000	0
69073T-AU-7	OWENS-BROCKWAY GLASS 7.250% 05/15/31		09/16/2024	SUMRIDGE PARTNERS		244,728	240,000	5,897
69145D-AB-8	Oxford Finance C2024A nd III 2024-A B 7.548% 01/14/32		01/18/2024	KEY BANC-MCDONALD		655,000	655,000	0
69349A-AA-0	PNC CAPITAL TRUST C 5.331% 06/01/28		12/10/2024	BANK of AMERICA SEC		88,088	90,000	133
694308-KH-9	PACIFIC GAS & EL 6.750% 01/15/53		02/26/2024	BNP SECURITIES		10,869,600	10,000,000	80,625
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		05/30/2024	PRIVATE PLACEMENT		687,703	687,703	0
74460W-AH-0	PUBLIC STORAGE 5.350% 08/01/53		05/02/2024	MORGAN STANLEY FIXED INC		4,736,950	5,000,000	70,590
780082-AR-4	ROYAL BANK OF CANADA 7.500% 05/02/84		04/17/2024	RBC/DAIN		10,000,000	10,000,000	0
78017F-ZU-0	ROYAL BANK OF CANADA 2.035% 10/18/28		10/08/2024	RBC/DAIN		39,000,000	39,000,000	0
78409V-AQ-7	S&P GLOBAL INC 3.250% 12/01/49		11/08/2024	STIFEL NICHOLAS		7,594,596	10,546,000	153,283
78454L-AY-6	SM ENERGY CO 7.000% 08/01/32		09/16/2024	BARCLAYS		301,269	296,000	2,993
81685V-AA-1	SEMPRA INFRASTRUCTURE PA 3.250% 01/15/32		09/17/2024	Various		507,891	596,000	2,042
81748J-CD-5	Sequoia Mortgage20194 2019-4 B3 3.778% 11/25/49		05/16/2024	ROBERT W. BAIRD		514,440	585,422	1,165
822905-AE-5	SHELL FINANCE 4.000% 05/10/46		10/03/2024	Tax Free Exchange		2,955,090	3,000,000	49,333
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP 4.500% 10/20/25		09/11/2024	GOLDMAN SACHS		1,150,469	1,156,250	7,516
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		09/12/2024	GOLDMAN SACHS		885,875	890,000	6,058
854502-AM-3	STANLEY BLACK & DECKER INC 4.000% 03/15/60		08/21/2024	Cantor Fitzgerald Fixed		226,625	245,000	4,274
857449-AD-4	STATE STREET BANK & TRUST 4.950% 11/25/26		11/20/2024	MORGAN STANLEY FIXED INC		1,700,000	1,700,000	0
87303*-AA-9	THL Credit 5.000% 12/31/25		10/30/2024	PRIVATE PLACEMENT		541,069	541,069	0
882508-CJ-1	TEXAS INSTRUMENTS 5.150% 02/08/54		12/20/2024	J P MORGAN SEC		9,441,500	10,000,000	193,125
887389-AK-0	TIMKEN CO 4.500% 12/15/28		10/30/2024	GOLDMAN SACHS		890,303	908,000	15,436
89236T-ML-6	TOYOTA 5.260% 08/07/26		08/06/2024	MIZUHO SECURITIES USA INC		355,000	355,000	0
89236T-MR-3	TOYOTA 4.940% 04/10/26		10/07/2024	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	0
893647-BU-0	TRANSDIGM INC 6.375% 03/01/29		03/14/2024	Various		176,807	177,000	784
89417E-AS-8	TRAVELERS COS INC 5.450% 05/25/53		12/30/2024	Various		5,048,695	5,140,000	28,013
89788J-AA-7	TRUIST BANK 1.500% 03/10/25		05/30/2024	BANK of AMERICA SEC		193,602	200,000	675
898912-AA-8	TSC SPV FUNDING,20241A 2024-1A A2 6.291% 08/20/54		08/15/2024	BARCLAYS		585,000	585,000	0
90276E-AH-0	UBSCM 2017-C1 AS 3.724% 06/15/50		01/10/2024	BANK of AMERICA SEC		278,063	300,000	341
91324P-FE-7	UNITEDHEALTH GROUP INC 4.990% 07/15/26		07/23/2024	WELLS FARGO		1,030,000	1,030,000	0
91889F-AC-5	VALARIS LTD 8.375% 04/30/30		09/16/2024	JANE STREET EXECUTION SERVICES		249,065	240,000	7,649
91911A-AA-2	VALENCIA GROVE II LLC 4.450% 12/01/62		07/01/2024	STERN		2,000,000	2,000,000	0
92564R-AJ-4	VICI 5.750% 02/01/27		02/27/2024	GOLDMAN SACHS		681,538	684,000	3,059
92840V-AL-6	VISTRA OPERATIONS CO LLC 5.125% 05/13/25		11/19/2024	GOLDMAN SACHS		1,753,754	1,753,000	1,747
928668-CJ-9	VOLKSWAGEN GROUP AMERICA 5.550% 08/14/26		08/07/2024	GOLDMAN SACHS		500,000	500,000	0
94106L-BZ-1	WASTE MANAGEMENT INC 3.875% 01/15/29		11/05/2024	Tax Free Exchange		538,000	538,000	6,544
95000A-AW-7	Wells Fargo Comm2015P2 ortgag 4.013% 12/15/48		01/18/2024	BREAN CAPITAL LLC		330,553	345,000	808
98372M-AE-5	XHR LP 6.625% 05/15/30		11/14/2024	J P MORGAN SEC		244,519	243,000	0
98389B-AN-0	XCEL ENERGY INC. 4.800% 09/15/41		10/23/2024	FTN FINANCIAL SECURITIES		4,186,562	4,727,000	24,580
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		02/12/2024	BARCLAYS		848,114	959,888	1,209
AUDAXI-I*-1	Audax Direct Lending Solutions 8.000% 01/01/32		12/16/2024	Various		9,635,629	9,635,629	0
009089-AA-1	AIR CANADA 2013-1A PTT 4.125% 05/15/25	A	09/30/2024	HILLTOP SECURITIES INC.		575,325	579,083	9,024
046828-AA-7	SUNCOR ENERGY VENTURES 8.200% 04/01/27	A	02/08/2024	BARCLAYS LONDON		17,038,720	16,000,000	477,422
06367U-EQ-6	BANK OF MONTREAL 5.240% 08/21/26	A	08/20/2024	MIZUHO SECURITIES USA INC		2,100,000	2,100,000	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
06418G-AM-9	BANK OF NOVA SCOTIA 5.490% 09/08/28	A	09/04/2024	SCOTIA		3,000,000	3,000,000	0
13607L-8D-8	CANADIAN IMPERIAL BANK 5.430% 06/28/27	A	06/24/2024	CIBC WORLD MARKET		4,000,000	4,000,000	0
698900-AG-2	PANCANADIAN ENERGY CORP 7.200% 11/01/31		10/03/2024	KEY BANC-MCDONALD		535,551	478,000	14,627
000000-00-0	CORURIPE NETHERLANDS BV 10.000% 02/10/27	D	10/31/2024	UBS WARBURG		138,838	145,000	3,263
007866-AE-6	AEROPUERTOS DOMINICANOS 7.000% 06/30/34	D	06/27/2024	Various		8,019,000	8,000,000	0
03764D-AR-2	APID 2013-12A CRR 6.456% 04/15/31	D	06/24/2024	BARCLAYS		700,000	700,000	0
03837A-AC-4	APTV 5.750% 09/13/54	D	09/09/2024	J P MORGAN SEC		19,895,200	20,000,000	0
055262-C@-6	BASF SE PRIVATE PLACEMENT 5.710% 01/09/34	D	01/05/2024	PRIVATE PLACEMENT		16,000,000	16,000,000	0
05565E-CN-3	BMW US Capital LLC 5.290% 08/13/26	C	08/07/2024	BARCLAYS		1,000,000	1,000,000	0
05683V-BE-3	Bain Capital Cre20191A Limit 2019-1A CR2 6.497% 04/19/34	D	08/02/2024	JEFFERIES & CO		690,000	690,000	0
05875T-AC-1	Ballyrock Ltd 20211A 2021-1A A2 6.518% 04/15/34	D	03/19/2024	J P MORGAN SEC		700,210	700,000	9,069
06237M-AA-1	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES 5.375% 05/22/33	D	01/17/2024	JPM FUNDS RECAP		2,006,000	2,000,000	17,021
06237M-AD-5	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES 6.250% 07/09/54	D	07/01/2024	CITIGROUP GLOBAL MKTS		9,927,600	10,000,000	0
08179M-AN-9	Benefit Street P201815A CLO Lt 2018-15A A1R 6.046% 07/15/37	D	06/17/2024	BANK of AMERICA SEC		29,000,000	29,000,000	0
090978-AA-5	BIOCON BIOLOGICS GLOBAL 6.670% 10/09/29	D	10/02/2024	HONG KONG SHANGHAI BK		356,548	360,000	0
12803R-AG-9	CAIXABANK SA 5.673% 03/15/30	D	03/07/2024	BARCLAYS		7,000,000	7,000,000	0
14317P-AL-7	Carlyle Global M20182A rategi 2018-2A A2R 6.456% 10/15/31	D	03/06/2024	NOMURA SECURITIES INTERNATIONA		700,000	700,000	0
17186H-AH-5	CIMPRESS NV 7.375% 09/15/32	D	09/12/2024	GOLDMAN SACHS		277,000	277,000	0
225313-AQ-8	CREDIT AGRICOLE SA 6.251% 01/10/35	D	01/03/2024	CREDIT AGRICOLE SECURITIES		10,000,000	10,000,000	0
26244M-BA-9	Dryden Senior Lo201645A 2016-45A BRR 6.306% 10/15/30	D	09/25/2024	GOLDMAN SACHS		600,000	600,000	0
268317-AV-6	ELECTRICITE DE FRANCE 4.875% 09/21/38	D	02/21/2024	CITIGROUP GLOBAL MKTS		637,056	720,000	14,820
36320T-BK-8	Galaxy CLO Ltd 201622A 2016-22A DRRR 7.897% 04/16/34	D	09/16/2024	J P MORGAN SEC		600,000	600,000	0
39541E-AE-3	GREENSAIF PIPELINES BIDC 6.103% 08/23/42	D	07/17/2024	J P MORGAN SEC HI-YIELD		8,000,000	8,000,000	0
404280-EL-9	HSBC HOLDINGS PLC-SPONS 5.874% 11/18/35	D	11/12/2024	HONG KONG SHANGHAI BK		5,000,000	5,000,000	0
53944Y-AQ-6	LLOYDS BANKING GROUP PLC 3.369% 12/14/46	D	04/04/2024	RBC/DAIN		6,424,033	9,250,000	98,684
53944Y-AX-1	LLOYDS BANKING GROUP PLC 5.679% 01/05/35	D	01/02/2024	LLOYDS SECURITIES		10,000,000	10,000,000	0
60700J-CU-7	MIZUHO MARKETS CAYMAN 5.340% 08/14/26	D	08/14/2024	MIZUHO SECURITIES USA INC		1,800,000	1,800,000	0
60700J-DA-0	MIZUHO MARKETS CAYMAN 5.060% 11/28/25	D	10/28/2024	MIZUHO SECURITIES USA INC		3,400,000	3,400,000	0
62878U-2J-0	NBN CO LTD 4.250% 10/01/29	D	09/25/2024	Various		10,002,540	10,000,000	0
64133K-AY-7	Neuberger Berman202036A 2020-36A BR2 6.417% 04/20/33	D	02/26/2024	WELLS FARGO		700,000	700,000	0
67592C-AN-6	OCTAGON INVESTME20183A ERS 39 2018-3A BR 6.417% 10/20/30	D	03/05/2024	NOMURA SECURITIES INTERNATIONA		700,000	700,000	0
67712M-AB-5	OHI GROUP SA 13.000% 07/22/29	D	07/17/2024	MORGAN STANLEY FIXED INC		345,000	345,000	0
716564-AA-7	PETROLEOS DEL PERU SA 4.750% 06/19/32	D	03/01/2024	GMP SECURITIES		3,946,000	5,000,000	50,139
74390T-AA-7	PT SORIK MAR GEO POW 7.750% 08/05/31	D	11/20/2024	JEFFERIES & CO		352,982	355,000	8,101
87124V-F#-1	SYDNEY AIRPORT PRIVATE PLACEMENT 5.490% 10/31/39	D	10/30/2024	PRIVATE PLACEMENT		6,000,000	6,000,000	0
87124V-F*-5	SYDNEY AIRPORT PRIVATE PLACEMENT 5.340% 10/31/35	D	10/30/2024	PRIVATE PLACEMENT		8,000,000	8,000,000	0
874060-BM-7	TAKEDA PHARMACEUTICAL 5.650% 07/05/54	D	06/27/2024	BANK of AMERICA SEC		9,957,000	10,000,000	0
88563P-AA-6	3R LUX SARL 9.750% 02/05/31	D	01/30/2024	Various		329,721	330,000	0
902674-ZX-1	UBS AG LONDON 5.420% 09/11/25	D	09/23/2024	MIZUHO SECURITIES USA INC		301,797	300,000	675
92943T-AC-7	WE SODA INV HOLDING PLC 9.375% 02/14/31	D	02/07/2024	GOLDMAN SACHS		330,000	330,000	0
98313R-AH-9	WYNN MACAU LTD 5.625% 08/26/28	D	09/17/2024	UBS WARBURG		254,030	266,000	914
G781AT-AA-1	SAUDI ELECTRICITY SUKUK 5.684% 04/11/53	D	05/07/2024	Tax Free Exchange		4,739,994	5,000,000	20,526
M67729-AB-5	LIMAK CIMENTO SANAYI 9.750% 07/25/29	D	10/10/2024	HONG KONG SHANGHAI BK		304,265	310,000	6,717
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						703,192,877	717,814,680	4,440,556
281020-AZ-0	EDISON INTERNATIONAL 7.875% 06/15/54		12/13/2024	MIZUHO SECURITIES USA INC		146,607	140,000	2,729
29273R-BA-6	ENERGY TRANSFER PARTNERS 7.850% 11/01/66		07/25/2024	SUNTRUST		418,275	429,000	8,717
857477-AY-9	STATE STREET CORP 5.620% 06/15/47		05/23/2024	Various		820,331	964,000	12,709
883199-AR-2	TEXTRON FINANCIAL CORP 6.520% 02/15/42		04/22/2024	Various		635,590	750,000	11,981
29250N-BC-8	ENBRIDGE INC 5.750% 07/15/80	A	02/28/2024	SUNTRUST		529,210	566,000	4,159
1309999999. Subtotal - Bonds - Hybrid Securities						2,550,013	2,849,000	40,295
2509999997. Total - Bonds - Part 3						803,061,190	819,180,932	5,055,600
2509999998. Total - Bonds - Part 5						105,395,270	105,064,511	953,962
2509999999. Total - Bonds						908,456,460	924,245,443	6,009,562
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						562,000	XXX	0
4509999999. Total - Preferred Stocks						562,000	XXX	0
00206R-10-2	AT&T INC		01/05/2024	S.G. COWEN TDR CSA	6,513.000	113,899		0
015271-10-9	ALEXANDRIA REAL ESTATE REIT		08/23/2024	Various	1,845.000	230,830		0
03027X-10-0	AMERICAN TOWER CORP REIT		12/30/2024	Various	1,324.000	267,921		0
032654-10-5	ANALOG DEVICES		12/30/2024	Various	3,986.000	790,731		0
037833-10-0	APPLE INC		12/30/2024	J.P. Morgan CSA	502.000	126,748		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
053015-10-3	AUTOMATIC DATA PROCESSING INC		12/30/2024	Various	472.000	133,089		0
060505-10-4	BANK OF AMERICA CORP		01/05/2024	S.G. COWEN TDR CSA	1,913.000	66,168		0
09290D-10-1	BLACKROCK FUNDING INC COMMON		10/02/2024	Tax Free Exchange	2,132.000	928,781		0
09857L-10-8	BOOKING HOLDING		08/23/2024	Various	304.000	1,131,013		0
11135F-10-1	BROADCOM INC		07/15/2024	Stock Split	14,535.000	0		0
126650-10-0	CVS CORP		05/30/2024	J.P. Morgan CSA	3,962.000	220,045		0
14149Y-10-8	CARDINAL HEALTH INC		05/30/2024	J.P. Morgan CSA	2,544.000	249,094		0
149123-10-1	CATERPILLAR INC		12/30/2024	Various	391.000	147,191		0
166764-10-0	CHEVRON CORPORATION		12/30/2024	Various	2,705.000	396,252		0
17275R-10-2	CISCO SYSTEMS INC		01/05/2024	S.G. COWEN TDR CSA	2,615.000	131,493		0
172908-10-5	CINTAS CORP		09/12/2024	Stock Split	186,213.000	0		0
172967-42-4	CITIGROUP		12/05/2024	Keefe Bruyette & Woods Eq	8,471.000	614,040		0
244199-10-5	DEERE & COMPANY		11/22/2024	S.G. COWEN CSA	1,370.000	609,046		0
254687-10-6	DISNEY		12/30/2024	Various	12,792.000	1,319,660		0
256677-10-5	DOLLAR GENERAL CORP		01/05/2024	S.G. COWEN TDR CSA	2,259.000	309,156		0
26441C-20-4	DUKE ENERGY		01/05/2024	S.G. COWEN TDR CSA	655.000	64,515		0
29364G-10-3	Entergy Corp		01/05/2024	S.G. COWEN TDR CSA	1,098.000	113,952		0
29364G-10-3	Entergy Corp		12/13/2024	Stock Split	9,577.000	0		0
30231G-10-2	EXXON MOBIL CORP		01/05/2024	S.G. COWEN TDR CSA	643.000	66,207		0
30303M-10-2	Meta Platforms, Inc		12/30/2024	J.P. Morgan CSA	2,633.000	1,294,731		0
31428X-10-6	FEDEX CORP		03/21/2024	J.P. Morgan CSA	3,220.000	840,524		0
35137L-10-5	FOX CORP		09/27/2024	UBS WARBURG	1,660.000	70,741		0
458140-10-0	INTEL CORPORATION		09/27/2024	UBS WARBURG	2,004.000	47,966		0
459506-10-1	Fragrances Inc COMMON		03/21/2024	J.P. Morgan CSA	1,456.000	121,581		0
460690-10-0	INTERPUBLIC GROUP		09/27/2024	UBS WARBURG	4,421.000	141,610		0
46625H-10-0	JP MORGAN CHASE & CO		01/05/2024	S.G. COWEN TDR CSA	347.000	60,040		0
49456B-10-1	KINDER MORGAN		12/30/2024	Various	44,111.000	958,997		0
595017-10-4	MICROCHIP TECHNOLOGY INC		11/18/2024	Various	13,969.000	1,107,956		0
595112-10-3	MICRON TECHNOLOGY INC		12/30/2024	J.P. Morgan CSA	913.000	78,623		0
617446-44-8	MORGAN STANLEY		11/21/2024	HOWARD WEIL	6,761.000	913,671		0
65339F-10-1	NEXTERA ENERGY INC		01/05/2024	S.G. COWEN TDR CSA	1,538.000	95,834		0
654106-10-3	NIKE INC		12/30/2024	Various	12,602.000	1,248,884		0
681919-10-6	OMNICOM GROUP		12/30/2024	J.P. Morgan CSA	757.000	64,911		0
704326-10-7	PAYCHEX INC		12/30/2024	Various	1,988.000	258,568		0
713448-10-8	PEPSICO INC		01/05/2024	S.G. COWEN TDR CSA	341.000	57,846		0
74144T-10-8	T ROWE PRICE GROUP INC		09/27/2024	UBS WARBURG	1,022.000	112,455		0
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/27/2024	UBS WARBURG	1,090.000	94,425		0
79466L-30-2	SALESFORCE.COM INC		12/30/2024	J.P. Morgan CSA	3,557.000	838,976		0
808513-10-5	SCHWAB CORP		12/30/2024	Various	6,245.000	412,597		0
842587-10-7	SOUTHERN CO		12/27/2024	Various	15,819.000	1,314,568		0
844741-10-8	SOUTHWEST AIR		12/30/2024	Various	9,886.000	300,617		0
854502-10-1	STANLEY BLACK & DECKER INC		02/21/2024	S.G. COWEN TDR CSA	3,755.000	331,765		0
863667-10-1	STRYKER CORP		05/30/2024	J.P. Morgan CSA	551.000	187,810		0
871829-10-7	SYSCO CORP		12/30/2024	J.P. Morgan CSA	6,321.000	495,274		0
872540-10-9	TJX COMPANIES INC		09/27/2024	UBS WARBURG	7,672.000	909,388		0
87612E-10-6	TARGET CORP		03/21/2024	J.P. Morgan CSA	886.000	150,265		0
882508-10-4	TEXAS INSTRUMENTS		12/30/2024	Various	2,742.000	456,089		0
88579Y-10-1	3M CO.		12/30/2024	Various	3,763.000	471,082		0
907818-10-8	UNION PACIFIC CORP		05/30/2024	J.P. Morgan CSA	1,362.000	311,466		0
918204-10-8	VF CORP		09/27/2024	UBS WARBURG	5,648.000	112,234		0
931142-10-3	WAL-MART		11/22/2024	Various	3,128.000	310,016		0
931142-10-3	WAL-MART		02/26/2024	Stock Split	7,104.000	0		0
949746-10-1	WELLS FARGO & CO		12/30/2024	Various	4,576.000	271,606		0
988498-10-1	YUM! BRANDS INC		12/30/2024	Various	1,035.000	140,799		0
G54950-10-3	LINDE PLC COMMON		12/20/2024	Various	2,239.000	990,723		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
G5960L-10-3	MDT		05/30/2024	Various	2,887.000	236,094		0
G1151C-10-1	ACCENTURE PLC-CL A	D	12/30/2024	Various	968.000	331,749		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						24,172,312	XXX	0
31337#-10-5	FHLB CINCINNATI		10/18/2024	PRIVATE PLACEMENT	41,382.000	4,138,200		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,138,200	XXX	0
5989999997. Total - Common Stocks - Part 3						28,310,512	XXX	0
5989999998. Total - Common Stocks - Part 5						11,799,175	XXX	0
5989999999. Total - Common Stocks						40,109,687	XXX	0
5999999999. Total - Preferred and Common Stocks						40,671,687	XXX	0
6009999999 - Totals						949,128,147	XXX	6,009,562

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
36180W-SW-6	GN GN AE4133 2.750% 09/15/30		05/01/2024	Paydown		2,658,800	2,658,800	2,539,361	2,610,821	0	47,979	0	47,979	0	2,658,800	0	0	0	18,223	09/15/2030
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2024	Paydown		61,663	61,663	62,794	61,018	0	(1,009)	0	(1,009)	0	61,663	0	0	0	2,511	11/20/2060
38378N-F3-2	GNR 2014-50 C 3.400% 02/16/47		12/01/2024	Paydown		305,019	305,019	288,505	302,590	0	2,429	0	2,429	0	305,019	0	0	0	8,151	02/16/2047
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		12/01/2024	Paydown		6,071	6,071	4,887	5,305	0	620	0	620	0	6,071	0	0	0	167	10/16/2053
38379U-NF-9	GNR 2016-45 IO 0.646% 02/16/58		12/01/2024	Paydown		0	0	49,928	31,864	0	(31,864)	0	(31,864)	0	0	0	0	0	4,586	02/16/2058
690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35		05/02/2024	STIFEL NICHOLAS		3,345,200	3,345,200	3,345,200	3,345,200	0	0	0	0	0	3,345,200	0	0	0	98,617	01/20/2035
690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35		04/20/2024	Redemption 100.0000		102,000	102,000	102,000	102,000	0	0	0	0	0	102,000	0	0	0	2,121	01/20/2035
690353-5A-1	DFC AGENCY DEBENTURES 5.520% 05/15/24		05/02/2024	BNY MELLON CAPITAL MARKETS		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,565	05/15/2024
690353-5A-1	DFC AGENCY DEBENTURES 5.520% 05/15/24		02/15/2024	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,393	05/15/2024
690353-C9-6	DFC 5.490% 01/15/30		05/02/2024	BNY MELLON CAPITAL MARKETS		2,560,377	2,560,377	2,560,377	2,560,377	0	0	0	0	0	2,560,377	0	0	0	75,688	01/15/2030
690353-C9-6	DFC 5.490% 01/15/30		05/06/2024	Redemption 100.0000		222,642	222,642	222,642	222,642	0	0	0	0	0	222,642	0	0	0	6,290	01/15/2030
90376P-AB-7	INT DEV FIN CORP 4.700% 04/20/35		05/02/2024	STIFEL NICHOLAS		2,286,090	2,286,090	2,286,090	2,286,090	0	0	0	0	0	2,286,090	0	0	0	67,394	04/20/2035
90376P-AB-7	INT DEV FIN CORP 4.700% 04/20/35		04/22/2024	Redemption 100.0000		67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,402	04/20/2035
912810-TF-5	U S TREASURY 2.375% 02/15/42		05/28/2024	Various		3,871,850	5,360,000	4,153,217	4,189,062	0	16,546	0	16,546	0	4,205,608	0	(333,757)	(333,757)	94,932	02/15/2042
912810-TL-2	U S TREASURY 4.000% 11/15/52		03/11/2024	Various		2,662,138	2,730,000	2,777,893	2,777,383	0	(123)	0	(123)	0	2,777,260	0	(115,123)	(115,123)	25,757	11/15/2052
912810-TS-7	U S TREASURY 3.875% 05/15/43		10/11/2024	Various		5,116,873	5,400,000	4,975,594	4,981,080	0	10,534	0	10,534	0	4,991,614	0	125,259	125,259	185,463	05/15/2043
912810-TU-2	U S TREASURY 4.375% 08/15/43		10/11/2024	BNP SECURITIES		2,482,021	2,500,000	2,303,037	2,304,421	0	4,688	0	4,688	0	2,309,109	0	172,912	172,912	127,505	08/15/2043
912810-TW-8	U S TREASURY 4.750% 11/15/43		11/01/2024	BMO CAPITAL MARKETS CORP		1,576,557	1,555,000	1,553,184	0	0	30	0	30	0	1,553,214	0	23,343	23,343	34,723	11/15/2043
912810-UC-0	U S TREASURY 4.250% 08/15/54		11/25/2024	Various		1,569,740	1,635,000	1,595,664	0	0	57	0	57	0	1,595,721	0	(25,981)	(25,981)	18,728	08/15/2054
91282C-EX-5	US TREASURY NOTES 3.000% 06/30/24		02/13/2024	CITIGROUP GLOBAL MKTS		4,957,210	5,000,000	4,947,087	4,947,929	0	12,073	0	12,073	0	4,960,002	0	(2,792)	(2,792)	18,544	06/30/2024
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		05/28/2024	Various		11,923,872	12,180,000	12,195,632	12,199,627	0	(1,026)	0	(1,026)	0	12,198,601	0	(274,730)	(274,730)	331,426	02/29/2028
91282C-GW-5	US TREASURY NOTES 1.250% 04/15/28		01/12/2024	CITIGROUP GLOBAL MKTS		2,709,291	2,700,000	2,656,200	2,688,627	(24,958)	599	0	(24,359)	0	2,664,268	0	45,024	45,024	8,788	04/15/2028
91282C-HP-9	US TREASURY NOTES 1.375% 07/15/33		01/12/2024	GOLDMAN SACHS		3,357,028	3,410,000	3,247,918	3,299,124	(46,512)	620	0	(45,892)	0	3,253,232	0	103,796	103,796	23,858	07/15/2033
91282C-KP-5	US TREASURY NOTES 4.625% 04/30/29		12/24/2024	Various		19,195,953	18,625,000	19,015,955	0	0	(17,188)	0	(17,188)	0	18,998,767	0	197,187	197,187	409,678	04/30/2029
91282C-LF-6	US TREASURY NOTES 3.875% 08/15/34		12/06/2024	Various		6,763,805	6,890,000	6,857,703	0	0	253	0	253	0	6,857,956	0	(94,151)	(94,151)	66,845	08/15/2034
0109999999. Subtotal - Bonds - U.S. Governments						78,001,700	79,800,362	78,008,368	49,182,660	(71,470)	45,218	0	(26,252)	0	78,180,714	0	(179,013)	(179,013)	1,635,355	XXX
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN 2.125% 12/01/30	D	10/10/2024	DEUTSCHE BANK		312,563	375,000	282,559	296,935	0	7,416	0	7,416	0	304,351	0	8,212	8,212	6,951	12/01/2030
040114-HS-2	ARGENTINA SOVEREIGN 0.750% 07/09/30	D	07/09/2024	Redemption 100.0000		18,600	18,600	10,862	0	0	7,738	0	7,738	0	18,600	0	0	0	70	07/09/2030
195325-DL-6	COLOMBIA, REPUBLIC OF SOVEREIGN 3.875% 04/25/27	D	01/10/2024	JEFFERIES & CO		2,827,500	3,000,000	3,021,750	3,008,065	0	(83)	0	(83)	0	3,007,983	0	(180,483)	(180,483)	24,865	04/25/2027
25714P-EP-9	DOMINICAN REPUBLIC SOVEREIGN 5.500% 02/22/29	D	09/19/2024	MORGAN STANLEY FIXED INC		7,084,000	7,000,000	7,045,500	7,034,493	0	(4,359)	0	(4,359)	0	7,030,134	0	53,866	53,866	414,944	02/22/2029
362420-AD-3	GABONESE REPUBLIC SOVEREIGN 6.625% 02/06/31	D	05/21/2024	BARCLAYS LONDON		224,700	280,000	276,220	277,038	0	143	0	143	0	277,181	0	(52,481)	(52,481)	14,788	02/06/2031
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN 8.627% 06/16/49	D	10/10/2024	Taxable Exchange		193,727	350,000	121,269	121,269	0	0	0	0	0	121,269	0	72,457	72,457	0	06/16/2049
374422-AL-7	REPUBLIC OF GHANA SOVEREIGN 0.000% 07/03/26	D	11/01/2024	Redemption 100.0000		2,795	2,795	2,590	0	0	205	0	205	0	2,795	0	0	0	0	07/03/2026
374422-AN-3	REPUBLIC OF GHANA SOVEREIGN 0.000% 01/03/30	D	11/01/2024	Redemption 100.0000		1,651	1,651	1,284	0	0	366	0	366	0	1,651	0	0	0	0	01/03/2030
718286-CX-3	REPUBLIC OF PHILIPPINES SOVEREIGN 5.500% 01/17/48	D	03/12/2024	BANK of AMERICA SEC		15,356,250	15,000,000	14,988,000	14,987,978	0	(354)	0	(354)	0	14,987,624	0	368,626	368,626	543,125	01/17/2048
731011-AW-2	REPUBLIC OF POLAND SOVEREIGN 5.500% 04/04/53	D	07/01/2024	JEFFERIES & CO		4,797,500	5,000,000	4,900,000	4,900,470	0	687	0	687	0	4,901,157	0	(103,657)	(103,657)	204,722	04/04/2053

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
903724-BM-3	UKRAINE SOVEREIGN 7.375% 09/25/34	D	07/22/2024	BANK of AMERICA SEC		112,000	350,000	64,209	64,209	0	0	0	0	0	64,209	0	47,791	47,791	0	09/25/2034
918220-2C-0	REPUBLIC OF UZBEKISTAN SOVEREIGN 3.700% 11/25/30	D	02/07/2024	JEFFERIES & CO		236,089	290,000	280,575	282,553	0	94	0	94	0	282,648	0	(46,559)	(46,559)	2,206	11/25/2030
0309999999. Subtotal - Bonds - All Other Governments						31,167,375	31,668,046	30,994,818	30,973,010	0	11,853	0	11,853	0	30,999,602	0	167,772	167,772	1,211,671	XXX
668180-CW-0	NORTHWESTERN OHIO LOC SCH DIST SCHOOL DISTRICT 5.820% 12/01/26		12/04/2024	STIFEL NICHOLAS		2,048,600	2,000,000	2,021,160	2,005,188	0	(1,497)	0	(1,497)	0	2,003,691	0	44,909	44,909	117,693	12/01/2026
840610-QH-5	SOUTH WASH CNTY INDPT SCH DIST SCHOOL DISTRICT 5.150% 06/01/26		12/04/2024	STIFEL NICHOLAS		3,762,714	3,735,000	3,775,525	3,743,201	0	(2,953)	0	(2,953)	0	3,740,248	0	22,466	22,466	194,490	06/01/2026
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,811,314	5,735,000	5,796,685	5,748,389	0	(4,450)	0	(4,450)	0	5,743,939	0	67,375	67,375	312,183	XXX
13033D-AH-8	CAHFA 2021-3 X CAHFA 2021-2 0.843% 03/25/35		01/01/2024	CITIGROUP GLOBAL MKTS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2035
13033D-AH-8	CAHFA 2021-3 X CAHFA 2021-2 0.843% 03/25/35		12/01/2024	Paydown		0	0	70,826	59,067	0	(59,067)	0	(59,067)	0	0	0	0	0	4,342	03/25/2035
13080S-ZB-3	CALIFORNIA STWD CMNTYS DEV AUT NURSING HOME 2.050% 08/01/30		08/01/2024	Redemption 100.0000		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	9,430	08/01/2030
30316K-AE-1	FRESB 2020-SB78 X1 1.148% 06/25/40		12/01/2024	Paydown		0	0	43,992	27,487	0	(27,487)	0	(27,487)	0	0	0	0	0	3,690	06/25/2040
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		12/01/2024	Paydown		28,714	28,714	29,840	29,773	0	(1,059)	0	(1,059)	0	28,714	0	0	0	449	08/15/2042
31335A-UL-0	FG FG G60587 4.000% 02/01/46		12/01/2024	Paydown		69,848	69,848	73,543	75,776	0	(5,927)	0	(5,927)	0	69,848	0	0	0	1,306	02/01/2046
31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH 6.000% 03/15/32		12/01/2024	Paydown		23,447	23,447	21,842	22,814	0	632	0	632	0	23,447	0	0	0	719	03/15/2032
3133TJ-DR-1	FREDDIE MAC - CMO FHR 2126 CB 6.250% 02/15/29		12/01/2024	Paydown		4,848	4,848	4,879	4,887	0	(39)	0	(39)	0	4,848	0	0	0	156	02/15/2029
3133TK-FG-0	FHLMC FHR 2140 ND 6.500% 04/15/29		12/01/2024	Paydown		69,017	69,017	64,035	68,001	0	1,016	0	1,016	0	69,017	0	0	0	2,396	04/15/2029
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2024	Paydown		313,080	313,080	342,220	326,016	0	(12,937)	0	(12,937)	0	313,080	0	0	0	7,946	01/25/2042
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2024	Paydown		38,934	38,934	38,447	38,753	0	181	0	181	0	38,934	0	0	0	558	02/25/2032
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2024	Paydown		512,104	512,104	434,904	467,832	0	44,272	0	44,272	0	512,104	0	0	0	9,312	01/25/2044
3137A8-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		12/01/2024	Paydown		185,759	185,759	193,799	186,110	0	(351)	0	(351)	0	185,759	0	0	0	4,270	04/15/2026
3137AB-2C-4	FHR FHR 3855 HB 4.000% 05/15/26		05/01/2024	Paydown		132,827	132,827	134,155	132,657	0	170	0	170	0	132,827	0	0	0	1,179	05/15/2026
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		12/01/2024	Paydown		75,559	75,559	74,686	75,358	0	201	0	201	0	75,559	0	0	0	1,140	10/15/2040
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		12/01/2024	Paydown		185,481	185,481	184,054	184,716	0	764	0	764	0	185,481	0	0	0	4,177	05/15/2044
3137BL-N2-0	FHMS K049 X1 0.542% 07/25/25		12/01/2024	Paydown		0	0	126,160	44,479	0	(44,479)	0	(44,479)	0	0	0	0	0	18,503	07/25/2025
3137BR-QL-2	FHMS FHMS K057 X1 1.149% 07/25/26		12/01/2024	Paydown		0	0	199,233	64,139	0	(64,139)	0	(64,139)	0	0	0	0	0	20,080	07/25/2026
3137FJ-ZB-8	FHMS K084 X1 0.207% 10/25/28		12/01/2024	Paydown		0	0	57,311	33,948	0	(33,948)	0	(33,948)	0	0	0	0	0	4,878	10/25/2028
3137FT-ZS-9	FHMS K110 X1 1.693% 04/25/30		12/01/2024	Paydown		0	0	17,069	11,283	0	(11,283)	0	(11,283)	0	0	0	0	0	1,353	04/25/2030
3137FU-PE-8	FHR 4988 IH IO 2.500% 07/25/35		12/02/2024	Paydown		0	0	174,636	144,173	0	(144,173)	0	(144,173)	0	0	0	0	0	23,826	07/25/2035
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		12/01/2024	Paydown		178,799	178,799	178,931	178,583	0	216	0	216	0	178,799	0	0	0	2,809	07/01/2026
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		12/01/2024	Paydown		68,849	68,849	72,291	71,503	0	(2,654)	0	(2,654)	0	68,849	0	0	0	1,446	09/01/2043
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		12/01/2024	Paydown		326,892	326,892	334,835	336,857	0	(9,965)	0	(9,965)	0	326,892	0	0	0	4,877	10/01/2045
31392X-5H-7	FHR FHR 2517 BQ 5.500% 10/15/32		12/01/2024	Paydown		38,235	38,235	37,518	37,889	0	347	0	347	0	38,235	0	0	0	1,095	10/15/2032
31393U-L2-7	FNW 2003-129 QG 5.000% 01/25/24		01/01/2024	Paydown		20,323	20,323	19,819	20,323	0	0	0	0	0	20,323	0	0	0	(20,197)	01/25/2024
31394P-X6-5	FHR FHR 2756 ME 5.000% 02/15/24		02/01/2024	Paydown		12,901	12,901	12,785	12,876	0	26	0	26	0	12,901	0	0	0	70	02/15/2024
31396E-HU-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		12/01/2024	Paydown		87,283	87,283	85,947	86,985	0	298	0	298	0	87,283	0	0	0	2,391	11/15/2025
31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		12/01/2024	Paydown		119,704	119,704	117,665	119,266	0	439	0	439	0	119,704	0	0	0	3,351	12/15/2025
31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		12/01/2024	Paydown		68,878	68,878	67,845	68,631	0	248	0	248	0	68,878	0	0	0	2,030	01/15/2026
31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		12/01/2024	Paydown		123,750	123,750	121,778	123,309	0	441	0	441	0	123,750	0	0	0	3,567	01/15/2026
31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		12/01/2024	Paydown		50,659	50,659	50,152	50,497	0	163	0	163	0	50,659	0	0	0	1,487	02/15/2026
31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		12/01/2024	Paydown		233,673	233,673	208,225	225,191	0	8,482	0	8,482	0	233,673	0	0	0	5,216	09/25/2029
31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27		12/01/2024	Paydown		69,982	69,982	64,515	68,760	0	1,222	0	1,222	0	69,982	0	0	0	2,012	06/15/2027
31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		12/01/2024	Paydown		54,998	54,998	54,981	54,887	0	111	0	111	0	54,998	0	0	0	1,703	06/15/2027
31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		10/01/2024	Paydown		5,381	5,381	5,137	5,355	0	26	0	26	0	5,381	0	0	0	68	11/25/2024

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
31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		09/01/2024	Paydown		154,841	154,841	149,439	154,347	0	494	0	494	0	154,841	0	0	0	2,043	09/15/2024
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		12/01/2024	Paydown		67,411	67,411	70,929	67,561	0	(150)	0	(150)	0	67,411	0	0	0	1,364	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		04/01/2024	Paydown		21,761	21,761	20,989	21,684	0	77	0	77	0	21,761	0	0	0	152	02/25/2025
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		05/01/2024	Paydown		3,098	3,098	3,367	3,094	0	4	0	4	0	3,098	0	0	0	22	09/25/2025
31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		12/01/2024	Paydown		81,634	81,634	82,947	81,910	0	(277)	0	(277)	0	81,634	0	0	0	1,530	12/01/2025
454898-QX-8	INDIANA MUN PWR AGY PWR SUPPLY POWER 7.350% 01/01/24		01/01/2024	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,654	01/01/2024
45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK 6.210% 02/01/27		08/01/2024	Redemption 100.0000		215,000	215,000	219,795	215,738	0	(738)	0	(738)	0	215,000	0	0	0	10,091	02/01/2027
583080-DX-1	MEADE SCH DIST NO 46-1 S D SCHOOL DISTRICT 5.650% 06/01/27		12/04/2024	Various		5,119,950	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	119,950	119,950	285,639	06/01/2027
60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		12/01/2024	Redemption 100.0000		96,333	96,333	96,333	96,333	0	0	0	0	0	96,333	0	0	0	1,658	08/01/2049
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.650% 09/01/30		05/01/2024	BARCLAYS		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,485	09/01/2030
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.650% 09/01/30		07/03/2024	Redemption 100.0000		2,600,000	2,600,000	2,600,000	0	0	0	0	0	0	2,600,000	0	0	0	13,590	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.650% 05/15/56		05/01/2024	BARCLAYS		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,484	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 4.650% 09/01/31		05/01/2024	BARCLAYS		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	51,668	09/01/2031
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28		05/01/2024	BARCLAYS		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,072	06/30/2028
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		10/01/2024	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,270	10/01/2037
639064-RP-1	NAUGATUCK CONN GENERAL OBLIGATION 5.810% 06/01/24		06/01/2024	Redemption 100.0000		195,000	195,000	196,617	195,037	0	(37)	0	(37)	0	195,000	0	0	0	5,665	06/01/2024
665250-BV-7	NORTHERN ILL MUN PWR AGY PWR 6.188% 01/01/24		01/01/2024	Redemption 100.0000		1,730,000	1,730,000	1,730,000	1,730,000	0	0	0	0	0	1,730,000	0	0	0	53,526	01/01/2024
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 4.450% 07/01/41		05/01/2024	BARCLAYS		725,144	725,144	725,144	725,144	0	0	0	0	0	725,144	0	0	0	16,577	07/01/2041
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 4.450% 07/01/41		02/09/2024	Redemption 100.0000		99,856	99,856	99,856	99,856	0	0	0	0	0	99,856	0	0	0	1,046	07/01/2041
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28		11/01/2024	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,625	05/15/2028
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		12/01/2024	Redemption 100.0000		37,468	37,468	37,468	37,468	0	0	0	0	0	37,468	0	0	0	2,070	12/25/2043
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		01/01/2024	Redemption 100.0000		0		0	0	0	0	0	0	0	0	0	0	0	447	05/01/2041
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		12/30/2024	Redemption 100.0000		39,259	39,259	39,259	39,259	0	0	0	0	0	39,259	0	0	0	751	08/25/2042
0909999999. Subtotal - Bonds - U.S. Special Revenues						19,756,680	19,636,730	20,260,198	17,395,612	0	(358,880)	0	(358,880)	0	19,636,730	0	119,950	119,950	642,064	XXX
72304@-AA-8	PINEBRIDGE 9.099% 09/21/32		12/30/2024	Redemption 100.0000		1,388,830	1,388,830	1,388,830	1,314,584	0	0	0	0	0	1,388,830	0	0	0	45,302	09/21/2032
72304@-AB-6	PINEBRIDGE 11.099% 09/21/32		12/30/2024	Redemption 100.0000		631,284	631,284	631,284	597,536	0	0	0	0	0	631,284	0	0	0	24,638	09/21/2032
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		10/30/2024	Paydown		8,000	8,000	8,000	8,000	0	0	0	0	0	8,000	0	0	0	187	07/30/2051
00841Y-CB-2	ABMT 2015-3 B1 3.465% 04/25/45		12/01/2024	Paydown		295,690	295,690	302,412	301,972	0	(6,282)	0	(6,282)	0	295,690	0	0	0	5,832	04/25/2045
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875% 02/15/30		04/19/2024	BANK of AMERICA SEC		414,563	450,000	450,000	450,000	0	0	0	0	0	450,000	0	(35,438)	(35,438)	15,022	02/15/2030
021752-AA-8	ALTOONA-BLAIR COUNTY DEV 4.400% 04/01/35		05/02/2024	PNC CAPITAL MARKETS		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	77,096	04/01/2035
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		12/15/2024	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,240	06/15/2028
025816-CW-7	AMERICAN EXPRESS CO 4.050% 05/03/29		09/24/2024	GOLDMAN SACHS		17,014,410	17,000,000	16,929,710	16,943,851	0	6,830	0	6,830	0	16,950,681	0	63,729	63,729	590,625	05/03/2029

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
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2024	Paydown		4,175,979	4,175,979	4,175,770	4,169,631	0	6,348	0	6,348	0	4,175,979	0	0	0	39,449	10/17/2036
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		09/01/2024	Paydown		12,041,341	12,041,341	12,040,553	12,023,930	0	17,411	0	17,411	0	12,041,341	0	0	0	328,880	12/17/2036
02665X-AD-1	AH4R 2014-SFR3 D 5.040% 12/17/36		09/01/2024	Paydown		9,150,000	9,150,000	9,246,566	9,174,797	0	(24,797)	0	(24,797)	0	9,150,000	0	0	0	345,870	12/17/2036
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		12/01/2024	Paydown		71,574	71,574	71,571	71,480	0	93	0	93	0	71,574	0	0	0	1,412	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2024	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,012	07/30/2050
054966-AS-5	BAMLL 2017-SCH BL 5.644% 11/15/32		11/15/2024	Paydown		14,570,000	14,570,000	14,570,000	14,570,000	0	0	0	0	0	14,570,000	0	0	0	885,007	11/15/2032
054970-AL-2	BFLD 2019-DPLO D 6.352% 10/15/34		06/15/2024	Paydown		449,000	449,000	447,597	448,687	0	313	0	313	0	449,000	0	0	0	16,625	10/15/2034
05530S-AG-1	Banc of America 2022DKLXLynch 2022-DKLX B 5.947% 01/15/39		11/15/2024	Paydown		1,117,127	1,117,127	1,117,127	1,117,127	0	0	0	0	0	1,117,127	0	0	0	71,015	01/15/2039
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2024	Redemption 100.0000		148,517	148,517	148,517	148,517	0	0	0	0	0	148,517	0	0	0	4,453	04/01/2024
05604L-AJ-1	BWAY 2015-1740 D 3.787% 01/10/35		05/10/2024	Various		0	6,000,000	0	0	0	0	0	0	0	0	0	0	0	198,536	01/10/2035
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		08/26/2024	Maturity		3,000,000	3,000,000	3,011,430	3,000,760	0	(760)	0	(760)	0	3,000,000	0	0	0	126,000	08/26/2024
06051G-GZ-6	BANK OF AMERICA CORP 3.366% 01/23/26		09/04/2024	BARCLAYS		1,985,020	2,000,000	1,925,620	1,977,896	0	7,040	0	7,040	0	1,984,935	0	85	85	75,174	01/23/2026
070101-J#-8	BASIN ELECTRIC PRIVATE PLACEMENT 6.390% 02/15/54		09/15/2024	Redemption 100.0000		1,041,667	1,041,667	1,041,667	0	0	0	0	0	0	1,041,667	0	0	0	7,794	02/15/2054
07274E-AG-8	BAYER US FINANCE LLC 3.375% 10/08/24		10/08/2024	Maturity		5,000,000	5,000,000	4,990,325	4,998,958	0	1,042	0	1,042	0	5,000,000	0	0	0	168,750	10/08/2024
075887-CE-7	BECTON DICKINSON 6.700% 12/01/26		11/07/2024	MESIROW FINANCIAL		2,077,320	2,000,000	2,005,874	2,002,281	0	(635)	0	(635)	0	2,001,645	0	75,675	75,675	125,439	12/01/2026
08163X-AZ-6	BENCHMARK Mortga2024V5 2024-V5 XA 1.065% 01/10/57		12/01/2024	Paydown		0	0	44	0	0	(44)	0	(44)	0	0	0	0	0	6	01/10/2057
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		10/16/2024	Various		505,806	554,000	499,395	505,222	0	1,685	0	1,685	0	506,906	0	(1,100)	(1,100)	20,464	03/01/2028
095796-AH-1	BLUE RACER MID LLC/FINAN 7.625% 12/15/25		02/29/2024	Various		1,821,803	1,806,000	1,859,979	1,820,170	0	(2,684)	0	(2,684)	0	1,817,486	0	4,316	4,316	30,219	12/15/2025
097023-CT-0	BOEING CO 4.875% 05/01/25		12/20/2024	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	276,927	05/01/2025
097023-CW-3	BOEING CO 5.805% 05/01/50		02/09/2024	CITIGROUP GLOBAL MKTS		358,826	368,000	436,471	432,778	0	(166)	0	(166)	0	432,612	0	(73,786)	(73,786)	6,053	05/01/2050
10571D-AB-5	BRAVO Residentia2024NQM8g Trus 2024-NQM8 A1A 4.300% 08/01/53		12/13/2024	Paydown		6,319	6,319	6,104	0	0	215	0	215	0	6,319	0	0	0	23	08/01/2053
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		07/15/2024	Various		810,678	903,000	821,899	826,415	0	3,447	0	3,447	0	829,862	0	(19,184)	(19,184)	29,580	09/15/2032
12434F-AE-7	BX Trust 2021CIP 2021-CIP B 5.783% 12/15/38		11/15/2024	Paydown		1,499,785	1,499,785	1,497,663	1,498,535	0	1,250	0	1,250	0	1,499,785	0	0	0	87,916	12/15/2038
12467A-AF-5	C&S GROUP ENTERPRISES LL 5.000% 12/15/28		11/13/2024	Various		591,695	724,000	724,563	724,234	0	(102)	0	(102)	0	724,132	0	(132,437)	(132,437)	32,967	12/15/2028
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5.000% 02/01/28		11/07/2024	Various		2,134,446	2,209,000	2,209,000	2,209,000	0	0	0	0	0	2,209,000	0	(74,554)	(74,554)	140,210	02/01/2028
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		12/25/2024	Paydown		1,906,272	1,906,272	1,868,518	1,884,442	0	21,830	0	21,830	0	1,906,272	0	0	0	33,985	04/25/2025
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		12/18/2024	Paydown		1,376,861	1,376,861	1,376,227	1,376,419	0	442	0	442	0	1,376,861	0	0	0	15,576	09/18/2045
12595H-AC-2	COMM 2017-PANW B 3.413% 10/10/29		10/01/2024	Paydown		3,000,000	3,000,000	2,846,953	2,939,037	0	60,963	0	60,963	0	3,000,000	0	0	0	86,755	10/10/2029
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		12/01/2024	Paydown		32,734	32,734	32,660	32,656	0	78	0	78	0	32,734	0	0	0	467	08/25/2043
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		12/01/2024	Paydown		91,815	91,815	91,278	91,303	0	512	0	512	0	91,815	0	0	0	1,920	09/25/2057
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN 5.500% 06/15/31		07/24/2024	GOLDMAN SACHS		340,871	355,000	355,313	355,252	0	(32)	0	(32)	0	355,220	0	(14,349)	(14,349)	11,932	06/15/2031
12659W-AE-8	CPS Auto Trust 2022A 2022-A C 2.170% 04/16/29		12/15/2024	Paydown		3,495,833	3,495,833	3,233,646	3,405,362	0	90,471	0	90,471	0	3,495,833	0	0	0	54,566	04/16/2029
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67		12/01/2024	Paydown		63,718	63,718	62,185	0	0	1,533	0	1,533	0	63,718	0	0	0	1,289	06/27/2067
126650-CZ-1	CVS CORP 5.050% 03/25/48		01/24/2024	US BANCORP		595,623	657,000	767,226	759,860	0	(185)	0	(185)	0	759,674	0	(164,051)	(164,051)	11,152	03/25/2048
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		08/01/2024	Paydown		7,296	6,450	5,534	3,178	0	4,117	0	4,117	0	7,296	0	0	0	234	11/25/2035
131347-CK-0	CALPINE CORP 5.250% 06/01/26		10/25/2024	Various		302,000	302,000	295,960	299,701	0	736	0	736	0	300,437	0	1,563	1,563	14,270	06/01/2026
14338H-AA-4	CARMEL VALLEY SR LIVING 4.450% 09/01/61		05/01/2024	STERN		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	34,230	09/01/2061
14448C-AS-3	CARRIER GLOBAL CORP 3.577% 04/05/50		08/13/2024	Call 77.3990		5,119,944	6,615,000	6,614,757	6,614,300	0	52	0	52	0	6,614,352	0	0	0	(1,291,968)	04/05/2050
14448C-BA-1	CARRIER GLOBAL CORP 6.200% 03/15/54		02/23/2024	Tax Free Exchange		2,994,715	3,000,000	2,995,050	2,994,855	0	(139)	0	(139)	0	2,994,715	0	0	0	42,883	03/15/2054
15089Q-AM-6	CELANESE US HOLDINGS LLC 6.165% 07/15/27		04/25/2024	Cantor Fitzgerald Fixed		669,405	666,000	675,968	673,400	0	(679)	0	(679)	0	672,720	0	(3,316)	(3,316)	32,391	07/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
150890-AP-9	CELANESE US HOLDINGS LLC 6.379% 07/15/32		11/21/2024	CITADEL SECURITIES LLC		116,095	113,000	114,181	0	0	(64)	0	(64)	0	114,117	0	1,978	1,978	6,147	07/15/2032
166754-AP-6	CHEVRON PHILLIPS CHEM 3.400% 12/01/26		11/20/2024	STIFEL NICHOLAS		4,528,310	4,650,000	4,637,817	4,645,936	0	1,227	0	1,227	0	4,647,162	0	(118,853)	(118,853)	153,708	12/01/2026
172967-KG-5	CITIGROUP 3.700% 01/12/26		08/08/2024	INTL FCSTONE FINANCIAL INC		4,918,250	5,000,000	4,993,350	4,998,396	0	392	0	392	0	4,998,788	0	(80,538)	(80,538)	198,875	01/12/2026
172967-MU-2	CITIGROUP 4.000% 12/10/25		01/31/2024	SUMRIDGE PARTNERS		218,729	233,000	236,169	234,373	0	(60)	0	(60)	0	234,313	0	(15,585)	(15,585)	1,346	12/10/2025
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		12/01/2024	Paydown		14,642	19,932	12,975	13,511	0	1,131	0	1,131	0	14,642	0	0	0	674	11/25/2035
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		12/01/2024	Paydown		17,337	17,337	16,983	16,954	0	383	0	383	0	17,337	0	0	0	375	10/25/2043
17324D-BA-1	CGCMT 2015-P1 XA 0.696% 09/15/48		12/01/2024	Paydown		0	0	22,596	7,044	0	(7,044)	0	(7,044)	0	0	0	0	0	3,394	09/15/2048
17888H-AA-1	CIVITAS RESOURCES INC 8.375% 07/01/28		09/16/2024	US BANCORP		311,910	296,000	303,400	302,676	0	(1,275)	0	(1,275)	0	301,401	0	10,509	10,509	30,161	07/01/2028
191219-AY-0	COCA COLA ENTERPRISES 6.950% 11/15/26		04/03/2024	BARCLAYS LONDON		2,091,780	2,000,000	2,733,280	2,181,962	0	(15,785)	0	(15,785)	0	2,166,177	0	(74,397)	(74,397)	54,056	11/15/2026
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		10/25/2024	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,630	04/25/2047
201723-AP-8	COMMERCIAL METALS CO 3.875% 02/15/31		11/07/2024	JANE STREET EXECUTION SERVICES		1,389,333	1,543,000	1,543,000	1,543,000	0	0	0	0	0	1,543,000	0	(153,667)	(153,667)	73,576	02/15/2031
201723-AR-4	COMMERCIAL METALS CO 4.375% 03/15/32		11/14/2024	Various		8,207,170	9,000,000	8,977,250	8,980,899	0	1,717	0	1,717	0	8,982,616	0	(775,446)	(775,446)	456,842	03/15/2032
20338Q-AD-5	COMMSCOPE FINANCE LLC 6.000% 03/01/26		08/01/2024	Various		977,600	1,040,000	1,057,900	1,040,569	0	(569)	0	(569)	0	1,040,000	0	(62,400)	(62,400)	57,312	03/01/2026
20753Y-CK-6	FNMA - CAS2022R04 2022-R04 1M2 7.669% 03/25/42		01/29/2024	WELLS FARGO		432,135	415,000	415,000	415,000	0	0	0	0	0	415,000	0	17,135	17,135	3,502	03/25/2042
22822V-AB-7	CROWN CASTLE INTL CORP 4.450% 02/15/26		11/20/2024	BANK of AMERICA SEC		4,974,050	5,000,000	4,983,550	4,995,664	0	1,594	0	1,594	0	4,997,258	0	(23,208)	(23,208)	281,833	02/15/2026
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		12/01/2024	Redemption 100.0000		148,665	148,665	148,665	148,665	0	0	0	0	0	148,665	0	0	0	2,912	05/15/2034
23305J-AG-7	DBUBS 2017-BRBK C 3.530% 10/10/34		10/01/2024	Paydown		3,375,000	3,375,000	3,536,895	3,402,914	0	(27,914)	0	(27,914)	0	3,375,000	0	0	0	100,936	10/10/2034
233063-AW-6	DBJPM 2020-C9 XA 1.700% 09/15/53		12/01/2024	Paydown		0	0	65,270	38,624	0	(39,031)	0	(39,031)	0	0	0	0	0	3,548	09/15/2053
25277L-AC-0	DIAMOND SPORTS GR/DIAMON 6.625% 08/15/27		01/25/2024	RBC/DAIN		83,974	1,371,000	23,042	23,042	0	0	0	0	0	23,042	0	60,931	60,931	0	08/15/2027
257375-AH-8	DOMINION GAS HLDGS LLC 3.600% 12/15/24		12/15/2024	Maturity		2,667,000	2,667,000	2,657,239	2,665,822	0	1,178	0	1,178	0	2,667,000	0	0	0	96,012	12/15/2024
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2024	Paydown		20,000	20,000	20,092	20,069	0	(69)	0	(69)	0	20,000	0	0	0	206	07/25/2047
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		10/20/2024	Paydown		139,937	139,937	139,937	139,937	0	0	0	0	0	139,937	0	0	0	4,936	10/20/2049
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		10/20/2024	Paydown		16,553	16,553	17,377	17,042	0	(489)	0	(489)	0	16,553	0	0	0	556	07/20/2050
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		10/20/2024	Paydown		16,614	16,614	17,107	16,922	0	(308)	0	(308)	0	16,614	0	0	0	477	01/20/2051
26884A-BF-9	ERP OPERATING 2.850% 11/01/26		06/11/2024	SMBC NIKKO		4,259,250	4,500,000	4,470,345	4,490,661	0	1,429	0	1,429	0	4,492,091	0	(232,841)	(232,841)	78,731	11/01/2026
276480-AK-6	EASTERN GAS TRAN 3.600% 12/15/24		12/15/2024	Maturity		1,333,000	1,333,000	1,331,849	1,332,513	0	487	0	487	0	1,333,000	0	0	0	47,988	12/15/2024
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2024	Redemption 100.0000		181,847	181,847	181,847	181,847	0	0	0	0	0	181,847	0	0	0	7,135	02/11/2030
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2024	Various		171,264	171,264	171,264	171,264	0	0	0	0	0	171,264	0	0	0	6,025	01/19/2031
29278N-AM-5	ENERGY TRANSFER PARTNERS 5.875% 01/15/24		01/15/2024	Maturity		1,400,000	1,400,000	1,398,768	1,399,807	0	193	0	193	0	1,400,000	0	0	0	41,125	01/15/2024
29429M-AA-1	CGCMT 2019-SMRT A 4.149% 01/10/36		01/01/2024	Paydown		10,000,000	10,000,000	9,775,391	10,000,000	0	0	0	0	0	10,000,000	0	0	0	34,575	01/10/2036
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2024	Paydown		71,724	71,724	71,140	71,237	0	487	0	487	0	71,724	0	0	0	819	06/25/2043
30040W-AS-7	EVERSOURCE ENERGY 4.200% 06/27/24		03/18/2024	TD SECURITIES		2,189,506	2,200,000	2,176,460	2,180,811	0	8,151	0	8,151	0	2,188,962	0	544	544	21,303	06/27/2024
30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49		12/01/2024	Paydown		0	0	109,010	50,513	0	(50,513)	0	(50,513)	0	0	0	0	0	11,276	12/25/2049
30310X-AG-4	FREMF 2019-K94 C 3.964% 07/25/52		08/02/2024	SOCIETE GENERALE		2,814,023	3,000,000	3,216,094	3,143,444	0	(14,979)	0	(14,979)	0	3,128,464	0	(314,441)	(314,441)	81,967	07/25/2052
30312D-AJ-0	FREMF 2019-K98 C 3.738% 10/25/52		08/02/2024	SOCIETE GENERALE		6,386,252	6,873,000	7,211,012	7,096,039	0	(23,325)	0	(23,325)	0	7,072,714	0	(686,462)	(686,462)	176,969	10/25/2052
30313P-AU-7	FREMF Mortgage T2019K100 2019-K100 C 3.495% 11/25/52		08/02/2024	BANK of AMERICA SEC		8,321,371	9,070,000	8,875,845	8,913,723	0	12,745	0	12,745	0	8,926,468	0	(605,098)	(605,098)	218,573	11/25/2052
316773-CX-6	FIFTH THIRD BANCORP 3.650% 01/25/24		01/25/2024	Maturity		1,300,000	1,300,000	1,278,940	1,298,289	0	1,711	0	1,711	0	1,300,000	0	0	0	23,725	01/25/2024
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		09/17/2024	BANK of AMERICA SEC		342,495	354,000	359,409	356,137	0	(893)	0	(893)	0	355,244	0	(12,749)	(12,749)	17,146	09/01/2028
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2024	Paydown		7,000	7,000	7,267	7,159	0	(159)	0	(159)	0	7,000	0	0	0	223	04/30/2047
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		10/30/2024	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,252	07/30/2052
34417R-AC-0	Focus Brands Fun20171A 2023-2 A2 8.241% 10/30/53		10/30/2024	Paydown		688	688	741	0	0	(54)	0	(54)	0	688	0	0	0	14	10/30/2053
34486*-AA-0	FOOTBALL CLUB TRUST PP 3.410% 10/05/24		08/01/2024	Redemption 100.0000		384,615	384,615	384,615	384,615	0	0	0	0	0	384,615	0	0	0	9,727	10/05/2024
34486*-AA-0	FOOTBALL CLUB TRUST PP 3.410% 10/05/24		10/05/2024	Maturity		2,615,385	2,615,385	2,615,385	2,615,385	0	0	0	0	0	2,615,385	0	0	0	90,773	10/05/2024

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
345370-CQ-1	FORD MOTOR 4.750% 01/15/43		02/23/2024	Various		198,165	244,000	240,169	240,474	0	10	0	10	0	240,484	0	(42,318)	(42,318)	7,078	01/15/2043
345397-XL-2	FORD MOTOR CREDIT 4.134% 08/04/25		12/17/2024	DEUTSCHE BANK		1,987,000	2,000,000	1,995,540	1,999,083	0	493	0	493	0	1,999,576	0	(12,576)	(12,576)	113,455	08/04/2025
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		04/11/2024	Various		3,553,000	3,553,000	3,697,801	3,553,000	0	0	0	0	0	3,553,000	0	0	0	121,888	10/01/2025
34960P-AC-5	FORTRESS TRANSPORTATION & IN 9.750% 08/01/27		10/10/2024	Call 102.4380		732,432	715,000	813,313	742,905	0	(13,373)	0	(13,373)	0	729,532	0	(14,532)	(14,532)	100,506	08/01/2027
35087M-AA-1	412 MADISON LLC 4.450% 06/01/62		05/01/2024	STERN		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	34,230	06/01/2062
35137L-AG-0	FOX CORP 4.030% 01/25/24		01/25/2024	Maturity		800,000	800,000	795,136	798,778	0	1,222	0	1,222	0	800,000	0	0	0	16,120	01/25/2024
35564K-UX-5	Freddie Mac - ST2022DNA3 2022-DNA3 M1B 7.469% 04/25/42		01/29/2024	BANK of AMERICA SEC		1,037,109	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	37,109	37,109	8,239	04/25/2042
35906A-BF-4	FRONTIER COMMUNICATIONS 5.000% 05/01/28		05/07/2024	CITIGROUP GLOBAL MKTS		343,125	366,000	366,000	366,000	0	0	0	0	0	366,000	0	(22,875)	(22,875)	9,557	05/01/2028
36228F-2R-6	GSR 2004-6F 3A4 6.500% 05/25/34		12/01/2024	Paydown		4,915	4,915	4,694	4,748	0	167	0	167	0	4,915	0	0	0	140	05/25/2034
36255M-AN-7	GSMS 2017-SLP E 4.591% 10/10/32		10/01/2024	Paydown		1,000,000	1,000,000	995,000	998,398	0	1,602	0	1,602	0	1,000,000	0	0	0	38,910	10/10/2032
36257C-AA-5	GSMS 2017-GPTX A 2.856% 05/10/34		07/01/2024	Paydown		3,010,562	3,010,562	3,010,562	3,010,562	0	0	0	0	0	3,010,562	0	0	0	41,839	05/10/2034
36260R-AB-5	GSMBS 2020-PJ6 A2 2.500% 05/25/51		12/01/2024	Paydown		326,873	326,873	339,386	341,750	0	(14,876)	0	(14,876)	0	326,873	0	0	0	4,613	05/25/2051
36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52		12/01/2024	Paydown		35,087	35,087	29,847	0	0	5,240	0	5,240	0	35,087	0	0	0	274	04/25/2052
36267T-AG-3	GS Mortgage-Back2023PJ1 ities 2023-PJ1 A4 3.500% 02/25/53		12/01/2024	Paydown		269,213	269,213	242,123	242,571	0	26,642	0	26,642	0	269,213	0	0	0	6,004	02/25/2053
37045X-CR-5	GENERAL MOTORS FINL CO 5.100% 01/17/24		01/17/2024	Maturity		1,200,000	1,200,000	1,198,992	1,199,437	0	563	0	563	0	1,200,000	0	0	0	30,600	01/17/2024
37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		12/20/2024	Call 102.1900		213,577	209,000	211,613	210,492	0	(482)	0	(482)	0	210,010	0	(1,010)	(1,010)	28,496	01/15/2027
38148L-AE-6	GOLDMAN SACHS GROUP INC 3.750% 05/22/25		04/29/2024	GOLDMAN SACHS		9,806,900	10,000,000	10,073,500	10,010,648	0	(2,912)	0	(2,912)	0	10,007,736	0	(200,836)	(200,836)	165,625	05/22/2025
38869P-AN-4	GRAPHIC PACKAGING INTL 0.821% 04/15/24		04/15/2024	Maturity		435,000	435,000	427,070	428,161	0	6,839	0	6,839	0	435,000	0	0	0	1,786	04/15/2024
39121J-A@-9	GREAT RIVER ENERGY PP 6.060% 07/01/26		07/01/2024	Redemption 100.0000		555,556	555,556	555,556	555,556	0	0	0	0	0	555,556	0	0	0	33,667	07/01/2026
40435R-QG-9	HSBC BANK USA NA 5.780% 01/19/24		01/19/2024	Maturity		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	67,994	01/19/2024
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		12/20/2024	Paydown		10,000	10,000	10,383	10,239	0	(239)	0	(239)	0	10,000	0	0	0	249	12/20/2050
42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25		04/19/2024	Call 101.9690		169,269	166,000	159,775	160,609	0	905	0	905	0	161,514	0	4,486	4,486	11,548	09/01/2025
44409M-AA-4	HUDSON PACIFIC PROPERTIE 3.950% 11/01/27		07/10/2024	Various		10,609,591	12,620,000	11,966,661	12,311,728	0	37,586	0	37,586	0	12,349,314	0	(1,739,724)	(1,739,724)	332,229	11/01/2027
451102-BW-6	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		06/15/2024	Call 100.0000		2,098,000	2,098,000	2,138,558	2,102,685	0	(4,685)	0	(4,685)	0	2,098,000	0	0	0	74,741	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.250% 05/15/27		11/14/2024	Various		300,063	316,000	328,640	323,321	0	(2,112)	0	(2,112)	0	321,208	0	(21,146)	(21,146)	16,567	05/15/2027
45258L-AA-5	IMOLA MERGER CORP 4.750% 05/15/29		09/16/2024	JEFFERIES & CO		314,685	324,000	285,774	287,403	0	4,064	0	4,064	0	291,468	0	23,217	23,217	12,911	05/15/2029
46590M-AT-7	JPMCC 2016-JP2 XA 1.786% 08/15/49		12/01/2024	Paydown		0	0	437,826	115,033	0	(115,033)	0	(115,033)	0	0	0	0	0	30,643	08/15/2049
466247-SE-4	JPMMT 2005-A5 1A2 5.084% 08/25/35		12/01/2024	Paydown		7,757	7,757	6,564	6,268	0	1,489	0	1,489	0	7,757	0	0	0	167	08/25/2035
46648H-AY-9	JPMMT 2017-2 B1 3.651% 05/25/47		12/01/2024	Paydown		203,470	203,470	203,883	203,667	0	(198)	0	(198)	0	203,470	0	0	0	4,134	05/25/2047
46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.481% 05/25/49		12/01/2024	Paydown		20,008	20,008	18,670	0	0	1,338	0	1,338	0	20,008	0	0	0	386	05/25/2049
46651A-BD-3	JP Morgan Mortga2019LTV2 2019-LTV2 B4 4.740% 12/25/49		12/01/2024	Paydown		649,870	649,870	597,424	602,543	0	47,327	0	47,327	0	649,870	0	0	0	15,619	12/25/2049
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		12/01/2024	Paydown		187,888	187,888	190,530	195,750	0	(7,862)	0	(7,862)	0	187,888	0	0	0	4,527	05/25/2050
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		12/01/2024	Paydown		88,854	88,854	91,714	95,487	0	(6,632)	0	(6,632)	0	88,854	0	0	0	1,215	02/25/2050
46653L-CK-0	JPMMT 2020-LTV2 B4 4.015% 11/25/50		12/01/2024	Paydown		14,467	14,467	12,322	0	0	2,145	0	2,145	0	14,467	0	0	0	292	11/25/2050
46655F-AA-5	JMA-RM LLC 4.450% 03/01/72		05/01/2024	STERN		480,000	480,000	480,000	480,000	0	0	0	0	0	480,000	0	0	0	10,944	03/01/2072
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		10/30/2024	Paydown		10,000	10,000	10,706	10,627	0	(627)	0	(627)	0	10,000	0	0	0	303	07/30/2047
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		10/30/2024	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,360	04/30/2052
48259B-AG-4	KNDL 2019-KNSQ B 5.543% 05/15/36		02/15/2024	Paydown		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	72,691	05/15/2036
49427R-AP-7	KILROY REALTY LP 3.050% 02/15/30		01/12/2024	JP MORGAN SEC		293,850	342,000	253,080	260,509	0	466	0	466	0	260,975	0	32,874	32,874	4,404	02/15/2030
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25		08/13/2024	Various		3,314,782	3,330,000	3,330,000	3,330,000	0	0	0	0	0	3,330,000	0	(15,218)	(15,218)	111,601	05/30/2025
55903V-BE-2	MAGALLANES INC 5.141% 03/15/52		10/31/2024	JANE STREET EXECUTION SERVICES		188,155	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(61,845)	(61,845)	14,495	03/15/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
559080-AG-1	MAGELLAN MIDSTREAM PRTNS 5.150% 10/15/43		02/27/2024	Tax Free Exchange		1,005,263	1,150,000	981,376	1,004,656	0	607	0	607	0	1,005,263	0	0	0	21,716	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS 4.200% 03/15/45		02/27/2024	Tax Free Exchange		3,998,822	4,000,000	3,998,600	3,998,684	0	138	0	138	0	3,998,822	0	0	0	75,600	03/15/2045
559080-AL-0	MAGELLAN MIDSTREAM PRTNS 4.250% 09/15/46		02/27/2024	Tax Free Exchange		989,384	1,000,000	987,620	989,306	0	78	0	78	0	989,384	0	0	0	19,125	09/15/2046
55916A-AA-2	MAGIC MERGECO INC 5.250% 05/01/28		09/16/2024	MORGAN STANLEY FIXED INC		126,981	161,000	129,605	0	0	3,062	0	3,062	0	132,667	0	(5,686)	(5,686)	7,419	05/01/2028
565849-AM-8	MARATHON OIL CORP 5.200% 06/01/45		12/30/2024	Various		5,996,718	6,000,000	5,996,460	5,996,637	0	81	0	81	0	5,996,718	0	0	0	338,000	06/01/2045
57643M-HD-9	MASTR 2004-10 4A4 5.500% 11/25/34		12/01/2024	Paydown		15,996	15,996	14,077	15,089	0	907	0	907	0	15,996	0	0	0	600	11/25/2034
58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15 3.000% 04/25/52		12/01/2024	Paydown		59,554	59,554	49,560	49,566	0	9,988	0	9,988	0	59,554	0	0	0	956	04/25/2052
58769J-AV-9	MERCEDES-BENZ FIN NA 5.120% 07/31/26		07/30/2024	Various		380,268	380,000	380,000	0	0	0	0	0	0	380,000	0	268	268	0	07/31/2026
588056-AW-1	MERCER INTL INC 5.500% 01/15/26		11/01/2024	Call 100.0000		808,000	808,000	793,860	802,095	0	2,266	0	2,266	0	804,360	0	3,640	3,640	57,525	01/15/2026
594918-CK-8	MICROSOFT CORP 4.500% 06/15/47		06/06/2024	Tax Free Exchange		8,376,056	8,431,000	8,375,034	8,375,421	0	635	0	635	0	8,376,056	0	0	0	180,213	06/15/2047
59980A-AB-3	MCMLT 2017-2 M1 3.250% 07/25/59		12/01/2024	Paydown		3,576,180	3,576,180	3,661,114	3,585,442	0	(9,262)	0	(9,262)	0	3,576,180	0	0	0	75,046	07/25/2059
59980V-AG-6	MCMLT 2018-1 M2 3.250% 05/25/62		12/01/2024	Paydown		42,911	42,911	46,827	45,356	0	(2,445)	0	(2,445)	0	42,911	0	0	0	1,395	05/25/2062
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		10/01/2024	Paydown		2,593,601	2,593,601	2,518,841	2,588,663	0	4,938	0	4,938	0	2,593,601	0	0	0	38,151	11/25/2058
60856B-AC-8	MOLEX ELECTRONICS TECH 3.900% 04/15/25		09/04/2024	MARKET AXESS		991,690	1,000,000	998,430	999,717	0	136	0	136	0	999,854	0	(8,164)	(8,164)	34,667	04/15/2025
617446-7Y-9	MORGAN STANLEY 4.350% 09/08/26		11/05/2024	KEY BANC-MCDONALD		992,700	1,000,000	998,240	999,468	0	148	0	148	0	999,616	0	(6,916)	(6,916)	50,508	09/08/2026
61746B-EF-9	MORGAN STANLEY 3.625% 01/20/27		06/11/2024	Various		5,773,500	6,000,000	5,939,940	5,979,155	0	2,822	0	2,822	0	5,981,977	0	(208,477)	(208,477)	194,542	01/20/2027
61761J-3R-8	MORGAN STANLEY 3.125% 07/27/26		09/11/2024	DEUTSCHE BANK		978,580	1,000,000	997,860	999,370	0	154	0	154	0	999,524	0	(20,944)	(20,944)	35,156	07/27/2026
61761J-ZN-2	MORGAN STANLEY 3.950% 04/23/27		11/07/2024	BARCLAYS		1,965,160	2,000,000	1,987,520	1,995,850	0	1,057	0	1,057	0	1,996,907	0	(31,747)	(31,747)	82,292	04/23/2027
62482B-AA-0	MOZART DEBT MERGER SUB 3.875% 04/01/29		09/16/2024	WELLS FARGO		335,961	355,000	339,698	343,262	0	1,442	0	1,442	0	344,704	0	(8,743)	(8,743)	13,221	04/01/2029
629377-CE-0	NRG ENERGY INC 5.750% 01/15/28		04/05/2024	SUMRIDGE PARTNERS		2,341,333	2,362,000	2,362,000	2,362,000	0	0	0	0	0	2,362,000	0	(20,668)	(20,668)	99,598	01/15/2028
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2024	Paydown		51,303	51,303	50,021	50,116	0	1,187	0	1,187	0	51,303	0	0	0	1,055	07/25/2043
637432-NG-6	NATIONAL RURAL UTILITY 3.250% 11/01/25		08/13/2024	INTL FCSTONE FINANCIAL INC		4,911,550	5,000,000	5,098,900	5,022,504	0	(8,687)	0	(8,687)	0	5,013,817	0	(102,267)	(102,267)	127,743	11/01/2025
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		10/30/2024	Paydown		10,000	10,000	10,055	10,035	0	(35)	0	(35)	0	10,000	0	0	0	224	04/30/2051
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		10/30/2024	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,155	01/30/2052
64966T-FE-9	NYHDC 2014-8SPR B 8.864% 02/15/48		12/01/2024	Paydown		5,000,000	5,000,000	5,087,260	5,074,292	0	(74,292)	0	(74,292)	0	5,000,000	0	0	0	220,189	02/15/2048
655844-AW-8	NORFOLK SOUTHERN CORP 5.590% 05/17/25		09/04/2024	MARKET AXESS		7,021,420	7,000,000	6,641,890	6,956,236	0	20,648	0	20,648	0	6,976,884	0	44,536	44,536	313,040	05/17/2025
67116W-BD-0	Onslow Bay Finan2022J1 2022-J1 B1A 2.845% 02/25/52		12/01/2024	Paydown		4,463	4,463	3,667	0	0	796	0	796	0	4,463	0	0	0	27	02/25/2052
677050-AT-3	OGLETHORPE POWER CORP 6.200% 12/01/53		05/14/2024	Tax Free Exchange		4,926,529	5,000,000	4,926,400	4,926,165	0	364	0	364	0	4,926,529	0	0	0	136,917	12/01/2053
678858-BT-7	OKLAHOMA GAS & ELECTRIC 3.800% 08/15/28		11/07/2024	BARCLAYS		1,940,120	2,000,000	1,996,220	1,998,005	0	308	0	308	0	1,998,313	0	(58,193)	(58,193)	93,522	08/15/2028
680657-AA-1	OLGA TENEDIOS IRR TRUST 4.450% 05/01/73		05/01/2024	STERN		1,015,000	1,015,000	1,015,000	1,015,000	0	0	0	0	0	1,015,000	0	0	0	23,141	05/01/2073
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		04/18/2024	SUMRIDGE PARTNERS		985,448	1,014,000	914,355	946,839	0	2,822	0	2,822	0	949,662	0	35,786	35,786	40,253	08/01/2029
681936-BB-5	OMEGA HEALTHCARE 4.950% 04/01/24		04/01/2024	Various		4,900,000	4,900,000	4,820,956	4,896,596	0	3,404	0	3,404	0	4,900,000	0	0	0	121,275	04/01/2024
681936-BD-1	OMEGA HEALTHCARE 4.500% 01/15/25		09/27/2024	GOLDMAN SACHS		1,996,280	2,000,000	1,962,120	1,994,731	0	3,511	0	3,511	0	1,998,241	0	(1,961)	(1,961)	108,750	01/15/2025
68269D-AA-2	OneMain Direct A20221A ivable 2022-1A A1 4.650% 03/14/29		12/14/2024	Paydown		3,864,074	3,864,074	3,863,823	3,863,926	0	148	0	148	0	3,864,074	0	0	0	139,999	03/14/2029
69349L-AR-9	PNC BANK NA 4.050% 07/26/28		11/07/2024	BANK of AMERICA SEC		1,950,240	2,000,000	1,995,120	1,997,476	0	376	0	376	0	1,997,852	0	(47,612)	(47,612)	103,950	07/26/2028
69354N-AC-0	PRA GROUP INC 7.375% 09/01/25		09/04/2024	Call 100.0000		274,000	274,000	265,095	266,702	0	2,811	0	2,811	0	269,513	0	4,487	4,487	20,320	09/01/2025
69357X-AA-9	PFP III 20218 2021-8 A 5.496% 08/09/37		08/14/2024	Paydown		4,204,578	4,204,578	4,204,578	4,204,578	0	0	0	0	0	4,204,578	0	0	0	135,014	08/09/2037
69403W-AB-3	PACIFIC BEACON LLC 5.757% 07/15/26		07/15/2024	Redemption 100.0000		181,390	181,390	154,182	175,223	0	6,167	0	6,167	0	181,390	0	0	0	8,037	07/15/2026
69410P-AA-1	PACEWell 5 Trust20211 2021-1 A 2.628% 10/10/59		12/10/2024	Paydown		812,764	812,764	812,713	813,752	0	(988)	0	(988)	0	812,764	0	0	0	15,559	10/10/2059
69410T-AA-3	PACEWell 8 Trust20231 2023-1 A 5.500% 02/10/62		12/10/2024	Paydown		124,678	124,678	119,318	119,895	0	4,783	0	4,783	0	124,678	0	0	0	6,137	02/10/2062

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
694308-JG-3	PACIFIC GAS & EL 2.500% 02/01/31		12/11/2024	CITADEL SECURITIES LLC		533,151	613,000	557,942	567,274	0	5,292	0	5,292	0	572,567	0	(39,416)	(39,416)	20,902	02/01/2031
701094-AJ-3	PARKER HANNIFIN 3.250% 03/01/27		06/11/2024	Various		5,813,628	6,099,000	6,146,901	6,115,980	0	(2,539)	0	(2,539)	0	6,113,441	0	(299,813)	(299,813)	154,720	03/01/2027
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		12/17/2024	Redemption 100.0000		4,025,109	4,025,109	4,025,109	3,934,277	0	0	0	0	0	4,025,109	0	0	0	23,033	12/31/2031
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		06/12/2024	Paydown		4,737,500	4,737,500	4,737,500	4,737,500	0	0	0	0	0	4,737,500	0	0	0	114,656	09/05/2048
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		12/05/2024	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,206	12/05/2049
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2024	Redemption 100.0000		69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		11/10/2024	Redemption 100.0000		46,772	46,772	47,731	47,710	0	(938)	0	(938)	0	46,772	0	0	0	2,098	05/10/2037
74333W-AL-6	Progress ResidenmSFR10 st 2021-SFR10 E2 3.666% 12/17/40		12/01/2024	Paydown		1,403,971	1,403,971	1,403,895	1,403,303	0	668	0	668	0	1,403,971	0	0	0	35,601	12/17/2040
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		12/01/2024	Paydown		60,223	60,223	60,571	61,446	0	(1,223)	0	(1,223)	0	60,223	0	0	0	1,097	12/25/2049
74460D-AC-3	PUBLIC STORAGE INC 3.094% 09/15/27		07/30/2024	GOLDMAN SACHS		3,813,520	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(186,480)	(186,480)	108,634	09/15/2027
747262-AZ-6	QVC INC 4.375% 09/01/28		09/11/2024	Various		1,370,345	1,705,000	1,703,483	1,703,980	0	53	0	53	0	1,704,032	0	(333,687)	(333,687)	70,179	09/01/2028
74742#-AA-4	SUN HOLDINGS PP 4.340% 08/15/51		10/15/2024	Redemption 100.0000		215,892	215,892	218,051	217,961	0	(2,070)	0	(2,070)	0	215,892	0	0	0	2,473	08/15/2051
74932B-AU-7	RBSCF Trust 2013SMV 2013-SMV C 3.584% 03/11/31		12/01/2024	Paydown		9,545,000	9,545,000	9,093,450	9,499,072	0	45,928	0	45,928	0	9,545,000	0	0	0	347,833	03/11/2031
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		11/25/2024	Paydown		171,232	171,232	171,205	171,187	0	44	0	44	0	171,232	0	0	0	2,532	10/25/2063
76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		12/01/2024	Paydown		77,463	77,463	64,440	74,426	0	3,037	0	3,037	0	77,463	0	0	0	2,100	09/25/2034
76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		12/01/2024	Paydown		330,111	330,111	295,552	319,860	0	10,251	0	10,251	0	330,111	0	0	0	7,456	09/25/2034
78016E-ZV-2	ROYAL BANK OF CANADA 5.690% 07/29/24		07/29/2024	Maturity		2,500,000	2,500,000	2,496,200	2,498,380	0	1,620	0	1,620	0	2,500,000	0	0	0	108,375	07/29/2024
78349A-AB-9	RWJ BARNABAS HEALTH 3.949% 07/01/46		05/08/2024	Various		6,441,225	7,500,000	8,518,450	8,425,984	0	(11,303)	0	(11,303)	0	8,414,681	0	0	0	(1,720,885)	07/01/2046
78403D-AH-3	SBA TOWER TRUST 3.869% 10/15/24		10/15/2024	Maturity		6,000,000	6,000,000	6,005,963	6,000,559	0	(559)	0	(559)	0	6,000,000	0	0	0	193,450	10/15/2024
78403D-AZ-3	SBA TOWER TRUST 6.599% 01/15/28		03/14/2024	DEUTSCHE BANK		402,550	393,000	393,000	393,000	0	0	0	0	0	393,000	0	9,550	9,550	6,700	01/15/2028
78466C-AC-0	SS&C TECHNOLOGIES INC 5.500% 09/30/27		02/29/2024	Various		2,047,021	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	(52,979)	(52,979)	48,621	09/30/2027
785592-AM-8	SABINE PASS LIQUEFACTION 5.625% 03/01/25		12/31/2024	Call 100.0177		948,168	948,000	948,000	948,000	0	0	0	0	0	948,000	0	0	0	48,781	03/01/2025
79549A-YP-8	SBM7 2003-1 A1 6.500% 09/25/33		12/01/2024	Paydown		34,701	34,836	23,693	27,166	0	7,535	0	7,535	0	34,701	0	0	0	1,531	09/25/2033
816196-AT-6	SELECT MEDICAL CORP 6.250% 08/15/26		02/28/2024	JEFFERIES & CO		2,333,153	2,339,000	2,358,938	2,344,984	0	(533)	0	(533)	0	2,344,451	0	(11,299)	(11,299)	79,591	08/15/2026
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2024	Paydown		33,635	33,635	33,051	33,016	0	618	0	618	0	33,635	0	0	0	519	07/25/2043
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		12/01/2024	Paydown		10,358	10,358	10,332	10,325	0	33	0	33	0	10,358	0	0	0	241	01/25/2045
81745R-AH-3	SEMT 2013-3 B2 3.529% 03/25/43		12/01/2024	Paydown		68,610	68,610	70,413	69,893	0	(1,284)	0	(1,284)	0	68,610	0	0	0	1,444	03/25/2043
81748J-CD-5	Sequoia Mortgage20194 2019-4 B3 3.778% 11/25/49		12/01/2024	Paydown		16,613	16,613	14,598	0	0	2,014	0	2,014	0	16,613	0	0	0	252	11/25/2049
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		02/10/2024	Maturity		530,000	530,000	520,041	526,889	0	3,111	0	3,111	0	530,000	0	0	0	2,120	02/10/2024
82280Q-BY-6	SCOT 2015-1 B1 3.760% 08/25/45		12/01/2024	Paydown		292,295	292,295	300,333	297,969	0	(5,674)	0	(5,674)	0	292,295	0	0	0	7,713	08/25/2045
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		07/30/2024	Various		1,885,829	2,361,803	1,515,026	1,568,951	0	39,637	0	39,637	0	1,608,587	0	277,242	277,242	37,582	10/01/2027
82568N-AE-1	SHUTTERFLY FINANCE LLC 9.750% 10/01/27		04/08/2024	STIFEL NICHOLAS		281,332	280,630	280,630	280,630	0	0	0	0	0	280,630	0	702	702	9,805	10/01/2027
82873M-AA-1	SIMMONS FOOD INC/SIMMONS 4.625% 03/01/29		11/14/2024	SMBC NIKKO		209,333	226,000	191,653	192,336	0	4,741	0	4,741	0	197,077	0	12,255	12,255	12,601	03/01/2029
829259-AW-0	SINCLAIR TELEVISION 5.125% 02/15/27		12/03/2024	Various		644,215	714,000	722,460	715,508	0	(1,508)	0	(1,508)	0	714,000	0	(69,785)	(69,785)	47,626	02/15/2027
829259-AY-6	SINCLAIR TELEVISION 5.500% 03/01/30		11/04/2024	Various		1,125,650	1,667,000	1,725,345	1,702,251	0	(7,042)	0	(7,042)	0	1,695,209	0	(569,559)	(569,559)	84,936	03/01/2030
829259-BA-7	SINCLAIR TELEVISION 4.125% 12/01/30		10/29/2024	SUMRIDGE PARTNERS		1,278,676	1,661,000	1,662,798	1,662,282	0	(142)	0	(142)	0	1,662,140	0	(383,464)	(383,464)	62,116	12/01/2030
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP 4.500% 10/20/25		10/20/2024	Redemption 100.0000		231,250	231,250	230,094	0	0	1,156	0	1,156	0	231,250	0	0	0	2,602	10/20/2025
842400-GN-7	SOUTHERN CAL EDISON 3.700% 08/01/25		08/16/2024	GOLDMAN SACHS		2,964,120	3,000,000	2,993,580	2,998,326	0	655	0	655	0	2,998,981	0	(34,861)	(34,861)	116,550	08/01/2025
844030-AA-4	SOUTHERN UNION CO 7.600% 02/01/24		02/01/2024	Maturity		500,000	500,000	501,530	500,382	0	(382)	0	(382)	0	500,000	0	0	0	19,000	02/01/2024
85022W-AP-9	SOFT 2020-AA A 1.970% 09/25/37		12/25/2024	Paydown		424,534	424,534	424,513	424,491	0	43	0	43	0	424,534	0	0	0	4,357	09/25/2037
853496-AC-1	STANDARD INDUSTRIES INC 5.000% 02/15/27		04/09/2024	Various		1,609,773	1,666,000	1,586,865	1,630,459	0	2,887	0	2,887	0	1,633,346	0	(23,574)	(23,574)	54,608	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC 4.750% 01/15/28		04/09/2024	SUNTRUST		1,895,000	2,000,000	1,745,000	1,851,387	0	8,825	0	8,825	0	1,860,212	0	34,788	34,788	70,194	01/15/2028
858912-AG-3	STERICYCLE INC 3.875% 01/15/29		11/05/2024	Tax Free Exchange		865,834	867,000	861,500	862,931	0	619	0	619	0	863,550	0	2,284	2,284	44,142	01/15/2029

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
872480-AA-6	TIF 2020-1A A 2.090% 08/20/45		12/20/2024	Paydown		800,000	800,000	799,652	799,782	0	218	0	218	0	800,000	0	0	0	9,057	08/20/2045
87303*-AA-9	THL Credit 5.000% 12/31/25		02/29/2024	PRIVATE PLACEMENT		1,647,615	1,647,615	1,647,615	1,647,615	0	0	0	0	0	1,647,615	0	0	0	21,053	12/31/2025
87303*-AA-9	THL Credit 5.000% 12/31/25		10/30/2024	Redemption 100.0000		2,348,631	2,348,631	2,348,631	2,228,827	0	0	0	0	0	2,348,631	0	0	0	95,729	12/31/2025
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2024	Various		169,384	169,384	169,202	169,358	0	26	0	26	0	169,384	0	0	0	1,568	03/30/2024
88033G-DB-3	TENET HEALTHCARE 5.125% 11/01/27		04/05/2024	UBS WARBURG		626,290	644,000	644,000	644,000	0	0	0	0	0	644,000	0	(17,710)	(17,710)	14,486	11/01/2027
887317-AX-3	TIME WARNER INC 4.850% 07/15/45		06/12/2024	Call 75.3740		1,444,920	1,917,000	1,770,024	1,790,387	0	1,376	0	1,376	0	1,791,763	0	0	0	(262,392)	07/15/2045
891490-AR-5	TOSCO CORPORATION 7.800% 01/01/27		12/12/2024	Call 106.5920		4,263,680	4,000,000	5,417,600	4,396,505	0	(119,992)	0	(119,992)	0	4,276,513	0	(276,513)	(276,513)	715,213	01/01/2027
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		12/01/2024	Paydown		101,361	101,361	100,744	100,764	0	596	0	596	0	101,361	0	0	0	1,997	03/25/2058
893647-BE-6	TRANSDIGM INC 6.250% 03/15/26		02/27/2024	Call 100.0000		327,000	327,000	346,169	328,045	0	(796)	0	(796)	0	327,249	0	(249)	(249)	9,197	03/15/2026
89566E-AG-3	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		11/01/2024	Maturity		255,000	255,000	256,252	255,096	0	(96)	0	(96)	0	255,000	0	0	0	9,435	11/01/2024
90353K-AW-9	UBSCM 2018-C13 ASB 4.241% 10/15/51		12/01/2024	Paydown		482,413	482,413	496,884	487,101	0	(4,687)	0	(4,687)	0	482,413	0	0	0	11,327	10/15/2051
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2024	Redemption 100.0000		158,297	158,297	158,297	158,297	0	0	0	0	0	158,297	0	0	0	3,680	07/07/2028
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2024	Redemption 100.0000		276,539	276,539	276,539	276,539	0	0	0	0	0	276,539	0	0	0	7,773	09/03/2026
911365-BL-7	NA UNITED RENTALS 5.250% 01/15/30		11/07/2024	BANK of AMERICA SEC		392,500	400,000	337,000	356,000	0	5,052	0	5,052	0	361,052	0	31,448	31,448	27,592	01/15/2030
91412N-AF-7	UNIVERSITY OF CHICAGO 5.420% 10/01/30		06/10/2024	Call 103.1950		154,793	150,000	149,846	149,911	0	5	0	5	0	149,916	0	84	84	10,416	10/01/2030
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/10/2024	US BANCORP		37,756	39,000	38,023	38,117	0	9	0	9	0	38,126	0	(371)	(371)	1,444	04/15/2049
92539N-AA-4	Verus Securitiza20227 st 2022-7 A1 5.152% 07/25/67		12/01/2024	Paydown		1,045,537	1,045,537	1,030,508	1,035,120	0	10,417	0	10,417	0	1,045,537	0	0	0	31,792	07/25/2067
92552V-AK-6	VIASAT INC 5.625% 09/15/25		06/25/2024	Various		560,003	575,000	575,000	575,000	0	0	0	0	0	575,000	0	(14,998)	(14,998)	24,815	09/15/2025
92556H-AD-9	VIACOMCBS INC 4.200% 05/19/32		12/12/2024	RBC/DAIN		276,621	308,000	304,428	302,024	0	294	0	294	0	302,318	0	(25,697)	(25,697)	13,798	05/19/2032
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		12/31/2024	Redemption 100.0000		145,242	145,242	145,242	145,242	0	0	0	0	0	145,242	0	0	0	4,336	06/30/2030
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		01/01/2024	Paydown		29	29	30	29	0	0	0	0	0	29	0	0	0	0	05/15/2047
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		04/30/2024	Redemption 100.0000		59,562	59,562	60,099	59,580	0	(17)	0	(17)	0	59,562	0	0	0	1,123	04/30/2024
94978#-AH-0	WELLS FARGO BK NORTHWEST PP 7.530% 01/10/24		01/10/2024	Redemption 100.0000		329,140	329,140	329,140	329,140	0	0	0	0	0	329,140	0	0	0	2,065	01/10/2024
95001Q-AS-0	WFCM 2018-C46 ASB 4.086% 08/15/51		12/01/2024	Paydown		594,533	594,533	612,369	599,676	0	(5,143)	0	(5,143)	0	594,533	0	0	0	13,361	08/15/2051
95002G-AA-0	WFCM 2020-SDAL A 5.568% 02/15/37		04/15/2024	Paydown		13,000,000	13,000,000	12,993,916	13,010,091	0	(10,091)	0	(10,091)	0	13,000,000	0	0	0	284,587	02/15/2037
95002T-AA-2	WFMBS 2020-3 A1 3.000% 06/25/50		12/01/2024	Paydown		165,418	165,418	170,845	175,960	0	(10,543)	0	(10,543)	0	165,418	0	0	0	2,579	06/25/2050
95002X-BH-7	WFCM 2020-C57 XA 2.051% 08/15/53		12/01/2024	Paydown		0	0	119,766	86,559	0	(86,559)	0	(86,559)	0	0	0	0	0	9,261	08/15/2053
960386-AL-4	WABTEC 3.450% 11/15/26		11/20/2024	BARCLAYS		1,946,200	2,000,000	1,952,440	1,982,776	0	5,167	0	5,167	0	1,987,943	0	(41,743)	(41,743)	70,150	11/15/2026
97652Q-BL-2	WIN 2014-2 B3 4.048% 09/20/44		12/01/2024	Paydown		680,283	680,283	701,542	691,517	0	(11,234)	0	(11,234)	0	680,283	0	0	0	20,011	09/20/2044
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		10/30/2024	Paydown		7,384	7,384	6,524	0	0	860	0	860	0	7,384	0	0	0	120	07/30/2051
AUDAXI-I*-1	Audax Direct Lending Solutions 8.000% 01/01/32		04/22/2024	Redemption 100.0000		263,253	263,253	263,253	258,741	0	0	0	0	0	263,253	0	0	0	12,772	01/01/2032
009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A	12/15/2024	Redemption 100.0000		144,664	144,664	144,664	144,664	0	0	0	0	0	144,664	0	0	0	4,069	12/15/2027
009089-AA-1	AIR CANADA 2013-1A PTT 4.125% 05/15/25	A	11/15/2024	Redemption 100.0000		27,663	27,663	27,483	0	0	180	0	180	0	27,663	0	0	0	571	05/15/2025
06367D-3U-7	BANK OF MONTREAL CHICAGO 5.810% 01/12/24	A	01/12/2024	Maturity		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	47,626	01/12/2024
064159-8N-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A	02/13/2024	GOLDMAN SACHS		11,625	15,000	15,000	15,000	0	0	0	0	0	15,000	0	(3,375)	(3,375)	163	10/27/2081
13805Q-A*-3	CANPOTEX LTD PP 3.610% 01/08/25	A	12/17/2024	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	312,265	01/08/2025
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A	01/12/2024	ROBERT W. BAIRD		234,798	247,000	248,952	248,188	0	(10)	0	(10)	0	248,178	0	(13,380)	(13,380)	1,153	06/15/2037
349553-AM-9	FORTIS INC 3.055% 10/04/26	A	11/20/2024	Various		2,994,985	3,097,000	3,097,000	3,097,000	0	0	0	0	0	3,097,000	0	(102,015)	(102,015)	106,966	10/04/2026
380355-AH-0	GOEASY LTD 9.250% 12/01/28	A	09/16/2024	BMO CAPITAL MARKETS CORP		241,331	225,000	225,000	225,000	0	0	0	0	0	225,000	0	16,331	16,331	16,708	12/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A	04/05/2024	SUMRIDGE PARTNERS		241,695	246,000	246,000	246,000	0	0	0	0	0	246,000	0	(4,305)	(4,305)	7,869	04/01/2029
68245X-AJ-8	BURGER KING 4.375% 01/15/28	A	02/28/2024	JEFFERIES & CO		333,256	355,000	355,000	355,000	0	0	0	0	0	355,000	0	(21,744)	(21,744)	4,573	01/15/2028
68245X-AM-1	BURGER KING 4.000% 10/15/30	A	11/07/2024	WELLS FARGO		2,707,500	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(292,500)	(292,500)	127,667	10/15/2030
683715-AD-8	OPEN TEXT CORP 3.875% 12/01/29	A	09/16/2024	HILLTOP SECURITIES INC.		274,719	295,000	249,865	252,490	0	4,245	0	4,245	0	256,735	0	17,984	17,984	9,082	12/01/2029
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	03/03/2024	Redemption 100.0000		501,169	501,169	501,169	501,169	0	0	0	0	0	501,169	0	0	0	13,557	03/03/2024
000000-00-0	GEMS MENASA KY LTD/GEMS GEMS MENASA CAYMAN LTD 7.125% 07/31/26	D	07/31/2024	Call 100.0000		285,000	285,000	274,669	277,374	0	1,595	0	1,595	0	278,969	0	6,031	6,031	19,516	07/31/2026
000000-00-0	MINEJESA CAPITAL BV 4.625% 08/10/30	D	11/20/2024	JEFFERIES & CO		499,993	515,760	468,620	482,699	0	3,366	0	3,366	0	486,065	0	13,929	13,929	30,546	08/10/2030
000000-00-0	MINEJESA CAPITAL BV 4.625% 08/10/30	D	08/10/2024	Redemption 100.0000		84,240	84,240	76,540	78,840	0	5,400	0	5,400	0	84,240	0	0	0	2,922	08/10/2030
00037L-AG-5	ABBSL 2021-2A C 7.018% 04/15/34	D	02/13/2024	MORGAN STANLEY FIXED INC		497,020	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(2,980)	(2,980)	13,108	04/15/2034
00973R-AM-5	AKER BP ASA 6.000% 06/13/33	D	02/28/2024	GOLDMAN SACHS		499,582	492,000	490,829	490,857	0	(19)	0	(19)	0	490,838	0	8,744	8,744	6,396	06/13/2033
035198-AD-2	ANGOLA 8.000% 11/26/29	D	12/05/2024	INTL FCSTONE FINANCIAL INC		320,425	350,000	343,350	344,992	0	663	0	663	0	345,655	0	(25,230)	(25,230)	28,778	11/26/2029
03665Y-AE-5	ANTR 2019-2A B 7.488% 01/23/32	D	02/15/2024	Paydown		750,000	750,000	744,844	745,432	0	4,568	0	4,568	0	750,000	0	0	0	19,776	01/23/2032
05581K-AB-7	BNP PARIBAS 3.800% 01/10/24	D	01/10/2024	Maturity		1,000,000	1,000,000	988,470	999,414	0	586	0	586	0	1,000,000	0	0	0	19,000	01/10/2024
055983-AA-8	BSPRT Issuer, Lt2022FL8 2022-FL8 A 6.098% 02/15/37	D	12/16/2024	Paydown		5,908,459	5,908,459	5,908,459	5,908,459	0	0	0	0	0	5,908,459	0	0	0	332,887	02/15/2037
05601H-AA-2	BSPRT 2021-FL6 A 5.612% 03/15/36	D	12/16/2024	Paydown		10,463,483	10,463,483	10,463,483	10,463,483	0	0	0	0	0	10,463,483	0	0	0	442,111	03/15/2036
05875J-AN-9	BALLY 2019-1A BR 6.818% 07/15/32	D	02/13/2024	BANK of AMERICA SEC		747,668	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(2,333)	(2,333)	19,154	07/15/2032
06759M-AL-5	Babson CLO Ltd 20161A 2016-1A CR 6.988% 07/23/30	D	02/13/2024	BMO CAPITAL MARKETS CORP		1,051,575	1,050,000	1,041,495	1,041,967	0	74	0	74	0	1,042,041	0	9,534	9,534	26,009	07/23/2030
10554N-AB-4	BRASKEM IDESA SAPI 6.990% 02/20/32	D	12/04/2024	JP MORGAN SEC		260,226	339,000	231,198	235,389	0	6,499	0	6,499	0	241,889	0	18,337	18,337	28,799	02/20/2032
12674T-AA-4	CWCLN 6.875% 09/15/27	D	10/07/2024	Call 100.8590		612,214	607,000	602,174	604,596	0	395	0	395	0	604,991	0	2,009	2,009	56,335	09/15/2027
13876R-AG-9	Canyon Capital C20203A 2020-3A C 7.418% 01/15/34	D	08/22/2024	Paydown		1,000,000	1,000,000	994,000	994,354	0	5,646	0	5,646	0	1,000,000	0	0	0	69,989	01/15/2034
13877E-AG-7	CANYC 2021-1A C 6.868% 04/15/34	D	02/13/2024	DEUTSCHE BANK		795,280	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(4,720)	(4,720)	20,566	04/15/2034
151290-BV-4	CEMEX SAB-SPONS ADR 5.450% 11/19/29	D	12/10/2024	JP MORGAN SEC		695,450	700,000	700,000	700,000	0	0	0	0	0	700,000	0	(4,550)	(4,550)	40,481	11/19/2029
17186H-AG-7	CIMPRESS NV 7.000% 06/15/26	D	04/19/2024	Various		3,735,855	3,747,000	3,781,056	3,758,520	0	(7,228)	0	(7,228)	0	3,751,292	0	(15,437)	(15,437)	85,323	06/15/2026
17186H-AG-7	CIMPRESS NV 7.000% 06/15/26	D	09/26/2024	Call 100.0000		356,000	356,000	365,533	359,225	0	(3,225)	0	(3,225)	0	356,000	0	0	0	19,451	06/15/2026
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.750% 10/01/26	D	07/18/2024	Various		5,582,080	5,696,000	5,749,850	5,705,877	0	(8,048)	0	(8,048)	0	5,697,828	0	(115,748)	(115,748)	306,482	10/01/2026
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	D	09/09/2024	Maturity		5,000,000	5,000,000	4,999,600	4,999,776	0	224	0	224	0	5,000,000	0	0	0	181,250	09/09/2024
29003B-AL-5	ELMW5 2020-2A AR 6.029% 10/20/34	D	09/18/2024	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,252,987	10/20/2034
344419-AC-0	FOMENTO ECONOMICO MEX 3.500% 01/16/50	D	09/26/2024	Call 72.2780		723	1,000	1,083	1,077	0	(2)	0	(2)	0	1,076	0	0	0	(318)	01/16/2050
404280-AP-4	HSBC HOLDINGS PLC-SPONS 4.250% 03/14/24	D	03/14/2024	Maturity		1,000,000	1,000,000	991,190	995,993	0	4,007	0	4,007	0	1,000,000	0	0	0	21,250	03/14/2024
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	C	06/03/2024	Redemption 100.0000		107,000	107,000	111,762	107,606	0	(606)	0	(606)	0	107,000	0	0	0	3,852	06/01/2025
46590X-AX-4	JBS USA FOOD FINANCE 6.500% 12/01/52	D	05/30/2024	BNP SECURITIES		345,411	348,000	357,414	353,729	0	(4,376)	0	(4,376)	0	349,354	0	(3,943)	(3,943)	11,247	12/01/2052
50066A-AP-8	KOREA GAS CORP 2.875% 07/16/29	D	11/07/2024	STANDARD CHARTERED BANK		2,757,690	3,000,000	2,973,450	2,984,300	0	2,198	0	2,198	0	2,986,498	0	(228,808)	(228,808)	113,083	07/16/2029
53948H-AA-4	LoanCore 2021-CR2021CRE6r, Ltd 2021-CRE6 A 5.812% 11/15/38	D	10/15/2024	Paydown		5,395,608	5,395,608	5,173,882	5,284,131	0	111,477	0	111,477	0	5,395,608	0	0	0	181,554	11/15/2038
54054P-AA-4	Logan CLO III Lt20221A 2022-1A A 6.157% 04/21/35	D	09/06/2024	Paydown		30,000,000	30,000,000	29,635,500	29,669,627	0	330,373	0	330,373	0	30,000,000	0	0	0	1,829,311	04/21/2035
55284J-AA-7	MF1 Multifamily 2022FL8 Mortga 2022-FL8 A 5.732% 02/19/37	D	12/17/2024	Paydown		1,001,681	1,001,681	959,266	971,361	0	30,320	0	30,320	0	1,001,681	0	0	0	47,363	02/19/2037
55292W-AA-8	MC BRAZIL DWNSTRM 7.250% 06/30/31	D	12/30/2024	Redemption 100.0000		12,496	12,496	12,602	12,584	0	(88)	0	(88)	0	12,496	0	0	0	907	06/30/2031
55300R-AA-9	MGMCHI 5.375% 05/15/24	D	05/15/2024	Maturity		274,000	274,000	270,575	272,667	0	1,333	0	1,333	0	274,000	0	0	0	7,364	05/15/2024
55819Y-AE-0	Madison Park Fun201726A 2017-26A CR 6.916% 07/29/30	D	02/13/2024	BROWNSTONE INV GROUP,LLC		1,051,113	1,050,000	1,041,075	1,041,660	0	26	0	26	0	1,041,686	0	9,427	9,427	24,225	07/29/2030
69290L-AG-2	PFP 2021-7 C 6.146% 04/14/38	D	03/14/2024	Paydown		177,235	177,235	176,570	168,618	0	8,617	0	8,617	0	177,235	0	0	0	2,849	04/14/2038
715604-AA-2	PERU LNG SRL 5.375% 03/22/30	D	09/22/2024	Redemption 100.0000		83,300	83,300	83,300	83,300	0	0	0	0	0	83,300	0	0	0	4,477	03/22/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
78485W-AA-7	STWD 2019-FL1 A 5.592% 07/15/38	D	07/15/2024	Paydown		6,720,322	6,720,322	6,720,322	6,720,322	0	0	0	0	0	6,720,322	0	0	0	92,988	07/15/2038
80414L-2K-0	SAUDI ARABIAN OIL CO 2.250% 11/24/30	D	07/18/2024	BANK of AMERICA SEC		5,079,000	6,000,000	5,964,300	5,974,447	0	1,868	0	1,868	0	5,976,315	0	(897,315)	(897,315)	88,125	11/24/2030
822582-BQ-4	SHELL INTERNATIONAL FIN 4.000% 05/10/46	D	10/03/2024	Tax Free Exchange		2,958,090	3,000,000	2,945,940	2,954,074	0	1,017	0	1,017	0	2,955,090	0	3,000	3,000	109,333	05/10/2046
822866-AA-7	Shelter Growth C2021FL3 2021-FL3 A 5.592% 09/15/36	D	12/16/2024	Paydown		4,836,783	4,836,783	4,836,783	4,836,783	0	0	0	0	0	4,836,783	0	0	0	233,015	09/15/2036
82481L-AD-1	SHIRE ACQ INV IRELAND DA 3.200% 09/23/26	D	03/19/2024	Various		7,638,560	8,000,000	7,990,480	7,996,842	0	469	0	469	0	7,997,311	0	(358,751)	(358,751)	126,578	09/23/2026
86565F-YF-3	SUMITOMO MITSUI BANK NY 5.820% 01/18/24	D	01/18/2024	Maturity		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	12,059	01/18/2024
89686Q-AA-4	TRIVIUM PACKAGING FIN 5.500% 08/15/26	D	04/05/2024	BNP SECURITIES		468,836	476,000	476,000	476,000	0	0	0	0	0	476,000	0	(7,164)	(7,164)	17,017	08/15/2026
92537V-AA-8	TK ELEVATOR HOLDCO GMBH 7.625% 07/15/28	D	02/06/2024	BTIG LLC		405,349	411,000	378,120	382,455	0	507	0	507	0	382,963	0	22,386	22,386	17,672	07/15/2028
92857W-BD-1	VODAFONE GROUP PLC 4.375% 02/19/43	D	07/12/2024	Various		3,523,600	4,000,000	3,426,760	3,537,659	0	7,556	0	7,556	0	3,545,215	0	214	214	135,185	02/19/2043
98313R-AC-0	WYNN MACAU LTD 4.875% 10/01/24	D	10/01/2024	Maturity		400,000	400,000	364,500	387,228	0	12,772	0	12,772	0	400,000	0	0	0	19,500	10/01/2024
D5874#-AA-2	OLDENDORFF DRYBU PP 4.840% 02/13/24	D	02/13/2024	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	72,600	02/13/2024
G2616#-AF-8	DCC TREAS 2014 PP 4.530% 05/21/24	D	05/21/2024	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	67,950	05/21/2024
G4701H-AB-5	IHS HOLDING LTD 5.625% 11/29/26	D	06/26/2024	JEFFERIES & CO		331,625	350,000	306,425	311,171	0	5,798	0	5,798	0	316,969	0	14,656	14,656	11,430	11/29/2026
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/24	D	01/11/2024	PRIVATE PLACEMENT		156,325	2,133,749	0	0	0	0	0	0	0	0	0	156,325	156,325	0	07/15/2024
62963#-AH-4	NRP (Operating) LLC PP	D	01/01/2024	Various		0		0	0	0	0	0	0	0				0	(3,589)	12/01/2023
G9338#-AB-9	VESUVIUS PLC PP	D	01/01/2024	Maturity		0		0	0	0	0	0	0	0				0	128	12/03/2023
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/24	D	01/11/2024	PRIVATE PLACEMENT		23,771	324,454	0	0	0	0	0	0	0	0	0	23,771	23,771	0	07/15/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						592,230,149	616,496,404	605,522,379	602,670,615	0	395,948	0	395,948	0	605,467,845	0	(9,699,955)	(9,699,955)	18,059,140	XXX
25746U-BY-4	DOMINION RESOURCES 7.912% 10/01/54		10/08/2024	Call 100.0000		5,000,000	5,000,000	5,127,500	5,011,805	0	(11,805)	0	(11,805)	0	5,000,000	0	0	0	295,192	10/01/2054
25746U-DD-8	DOMINION RESOURCES 4.650% 02/28/25		06/06/2024	Call 99.7500		4,987,500	5,000,000	4,250,000	4,796,243	0	73,690	0	73,690	0	4,869,933	0	117,567	117,567	110,438	02/28/2025
281020-AT-4	EDISON INTERNATIONAL 5.000% 03/15/50		12/13/2024	Various		137,200	140,000	132,482	132,689	0	124	0	124	0	132,813	0	4,387	4,387	8,658	03/15/2050
302570-AX-4	NEXTERA ENERGY 6.745% 06/15/67		05/07/2024	Various		606,590	630,000	540,225	540,398	0	17	0	17	0	540,414	0	66,176	66,176	11,739	06/15/2067
69352P-AC-7	PPL CAPITAL FUNDING 7.251% 03/30/67		03/25/2024	Various		297,513	302,000	290,460	290,508	0	(1)	0	(1)	0	290,507	0	7,005	7,005	11,741	03/30/2067
976657-AH-9	WISCONSIN ENERGY CORP 6.898% 05/15/67		05/03/2024	Various		1,630,600	1,676,000	1,474,603	1,478,041	0	172	0	172	0	1,478,213	0	152,387	152,387	48,636	05/15/2067
976657-AH-9	WISCONSIN ENERGY CORP 6.898% 05/15/67		12/17/2024	Various		7,427,000	7,427,000	6,126,100	6,149,476	0	2,485	0	2,485	0	6,151,961	0	1,275,039	1,275,039	623,604	05/15/2067
151290-CA-9	CEMEX SAB-SPONS ADR 5.125% 10/24/28	D	02/08/2024	JEFFERIES & CO		539,963	561,000	486,668	495,066	0	1,317	0	1,317	0	496,383	0	43,579	43,579	12,299	10/24/2028
1309999999. Subtotal - Bonds - Hybrid Securities						20,626,366	20,736,000	18,428,038	18,894,226	0	65,999	0	65,999	0	18,960,224	0	1,666,140	1,666,140	1,122,307	XXX
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND		06/28/2024	JANE STREET EXECUTION SERVICES	0.000	1,711,210	0	1,772,639	1,777,023	(4,384)	0	0	(4,384)	0	1,772,639	0	(61,429)	(61,429)	35,053	
1619999999. Subtotal - Bonds - SVO Identified Funds						1,711,210	0	1,772,639	1,777,023	(4,384)	0	0	(4,384)	0	1,772,639	0	(61,429)	(61,429)	35,053	XXX
2509999997. Total - Bonds - Part 4						749,304,794	774,072,542	760,783,125	726,641,535	(75,854)	155,688	0	79,834	0	760,761,693	0	(7,919,160)	(7,919,160)	23,017,773	XXX
2509999998. Total - Bonds - Part 5						105,518,341	105,064,511	105,395,270	0	0	61,562	0	61,562	0	105,456,831	0	61,509	61,509	1,697,037	XXX
2509999999. Total - Bonds						854,823,135	879,137,053	866,178,395	726,641,535	(75,854)	217,250	0	141,396	0	866,218,524	0	(7,857,651)	(7,857,651)	24,714,810	XXX
665859-85-6	NORTHERN TRUST CORP PREFERRED		11/06/2024	JANNEY MONTGOMERY SCOTT NINC	6,015.000	137,258	0.00	131,677	127,398	4,279	0	0	4,279	0	131,677	0	5,581	5,581	7,068	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						137,258	XXX	131,677	127,398	4,279	0	0	4,279	0	131,677	0	5,581	5,581	7,068	XXX
4509999997. Total - Preferred Stocks - Part 4						137,258	XXX	131,677	127,398	4,279	0	0	4,279	0	131,677	0	5,581	5,581	7,068	XXX
4509999998. Total - Preferred Stocks - Part 5						559,893	XXX	562,000	0	0	0	0	0	0	562,000	0	(2,108)	(2,108)	2,406	XXX
4509999999. Total - Preferred Stocks						697,151	XXX	693,677	127,398	4,279	0	0	4,279	0	693,677	0	3,473	3,473	9,474	XXX
00206R-10-2	AT&T INC		09/05/2024	EVERCORISI	15,155.000	311,749		283,907	254,301	29,606	0	0	29,606	0	283,907	0	27,843	27,843	12,617	
009158-10-6	APD		12/20/2024	Various	657.000	199,836		173,905	179,887	(5,981)	0	0	(5,981)	0	173,905	0	25,931	25,931	4,638	
03073E-10-5	CENCORA, INC.		07/02/2024	J.P. Morgan CSA	2,280.000	505,046		217,085	468,266	(251,181)	0	0	(251,181)	0	217,085	0	287,961	287,961	2,326	
037833-10-0	APPLE INC		01/30/2024	S.G. COWEN TDR CSA	3,296.000	619,515		153,967	634,579	(480,612)	0	0	(480,612)	0	153,967	0	465,548	465,548	0	
04010L-10-3	ARES CAPITAL CORP		07/16/2024	Various	77,088.000	1,638,907		1,269,033	1,544,073	(275,040)	0	0	(275,040)	0	1,269,033	0	369,874	369,874	44,580	
060505-10-4	BANK OF AMERICA CORP		11/22/2024	Various	6,176.000	280,734		284,999	207,946	77,053	0	0	77,053	0	284,999	0	(4,266)	(4,266)	4,064	
09247X-10-1	BLACKROCK INC		03/21/2024	J.P. Morgan CSA	347.000	289,903		229,238	281,695	(52,456)	0	0	(52,456)	0	229,238	0	60,665	60,665	1,770	
09247X-10-1	BLACKROCK INC		10/02/2024	Tax Free Exchange	2,330.000	1,052,751		1,052,751	1,891,494	(838,743)	0	0	(838,743)	0	1,052,751	0	0	0	35,649	
09259E-10-8	TCP CAPITAL CORP		07/18/2024	Various	73,878.000	798,996		853,291	852,552	739	0	0	739	0	853,291	0	(54,295)	(54,295)	34,072	
09290D-10-1	BLACKROCK FUNDING INC COMMON		11/21/2024	HOWARD WEIL	247.000	254,526		150,716	0	0	0	0	0	0	150,716	0	103,811	103,811	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
11135F-10-1	BROADCOM INC		05/30/2024	J.P. Morgan CSA	211.000	287,980		61,825	235,529	(173,703)	0	0	(173,703)	0	61,825	0	226,155	226,155	1,108	
149123-10-1	CATERPILLAR INC		05/30/2024	J.P. Morgan CSA	739.000	251,932		132,686	218,500	(85,814)	0	0	(85,814)	0	132,686	0	119,246	119,246	1,921	
225655-10-9	CRESCENT CAPITAL BDC INC COMMON		05/22/2024	JEFFERIES & CO	16,014.000	287,701		198,905	278,323	(79,418)	0	0	(79,418)	0	198,905	0	88,795	88,795	14,733	
26441C-20-4	DUKE ENERGY		12/27/2024	Morgan Stanley EXEC	4,539.000	492,330		476,023	440,465	35,559	0	0	35,559	0	476,023	0	16,307	16,307	18,791	
26614N-10-2	DUPONT DE NEMOURS INC		12/20/2024	Various	8,329.000	650,984		567,381	640,750	(73,369)	0	0	(73,369)	0	567,381	0	83,603	83,603	10,395	
29364G-10-3	Entergy Corp		12/20/2024	Various	7,733.000	896,497		657,670	610,682	46,989	0	0	46,989	0	657,670	0	238,826	238,826	25,301	
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON		02/22/2024	S.G. COWEN TDR CSA	10,793.000	860,148		587,974	821,779	(233,805)	0	0	(233,805)	0	587,974	0	272,174	272,174	1,583	
363576-10-9	ARTHUR J GALLAGHER & CO		10/24/2024	UBS WARBURG	1,169.000	336,063		60,734	262,885	(202,151)	0	0	(202,151)	0	60,734	0	275,329	275,329	2,104	
38141G-10-4	GOLDMAN SACHS GROUP INC		11/21/2024	Various	1,626.000	819,463		453,778	627,262	(173,484)	0	0	(173,484)	0	453,778	0	365,685	365,685	8,094	
38147U-10-7	GOLDMAN SACHS BDC INC		07/17/2024	Various	57,966.000	886,048		891,517	849,202	42,315	0	0	42,315	0	891,517	0	(5,469)	(5,469)	61,604	
38173M-10-2	GOLUB CAPITAL BDC INC		07/16/2024	Various	597,492.000	9,676,209		9,172,071	9,022,129	149,942	0	0	149,942	0	9,172,071	0	504,138	504,138	544,759	
459200-10-1	IBM		07/29/2024	Various	3,680.000	673,064		463,689	601,864	(138,175)	0	0	(138,175)	0	463,689	0	209,375	209,375	5,991	
482480-10-0	KLA CORPORATION		07/19/2024	J.P. Morgan CSA	827.000	636,618		65,135	480,735	(415,600)	0	0	(415,600)	0	65,135	0	571,483	571,483	2,398	
539830-10-9	LOCKHEED MARTIN		09/05/2024	UBS WARBURG	689.000	391,213		260,728	312,282	(51,555)	0	0	(51,555)	0	260,728	0	130,485	130,485	6,511	
594918-10-4	MICROSOFT CORP		01/30/2024	S.G. COWEN TDR CSA	1,466.000	598,896		75,893	551,275	(475,382)	0	0	(475,382)	0	75,893	0	523,003	523,003	0	
595112-10-3	MICRON TECHNOLOGY INC		07/19/2024	J.P. Morgan CSA	1,325.000	151,687		97,514	113,076	(15,561)	0	0	(15,561)	0	97,514	0	54,173	54,173	457	
65339F-10-1	NEXTERA ENERGY INC		12/27/2024	Morgan Stanley Blox	1,975.000	142,431		149,376	119,962	29,414	0	0	29,414	0	149,376	0	(6,945)	(6,945)	4,069	
681919-10-6	OMNICOM GROUP		07/29/2024	J.P. Morgan CSA	397.000	37,846		31,752	34,344	(2,592)	0	0	(2,592)	0	31,752	0	6,094	6,094	834	
68389X-10-5	ORACLE CORP		08/23/2024	Various	5,293.000	704,161		381,155	558,041	(176,886)	0	0	(176,886)	0	381,155	0	323,006	323,006	5,828	
718546-10-4	PHILLIPS 66		08/23/2024	Various	4,682.000	639,568		361,248	623,361	(262,114)	0	0	(262,114)	0	361,248	0	278,321	278,321	13,618	
744320-10-2	PRUDENTIAL FINANCIAL		11/21/2024	HOWARD WEIL	7,708.000	974,887		639,603	799,397	(159,794)	0	0	(159,794)	0	639,603	0	335,284	335,284	40,082	
747525-10-3	QUALCOMM		07/19/2024	Various	3,785.000	710,942		437,839	547,425	(109,586)	0	0	(109,586)	0	437,839	0	273,104	273,104	4,765	
75513E-10-1	RAYTHEON TECH CORP		05/08/2024	J.P. Morgan CSA	331.000	34,267		25,533	27,850	(2,317)	0	0	(2,317)	0	25,533	0	8,734	8,734	195	
828806-10-9	SIMON PROPERTY GRP LP REIT		08/23/2024	UBS WARBURG	2,843.000	469,039		408,425	405,526	2,900	0	0	2,900	0	408,425	0	60,614	60,614	11,230	
83012A-10-9	SIXTH TREET SPECIALITY LENDING		07/17/2024	Various	53,679.000	1,151,677		1,125,097	1,159,466	(34,369)	0	0	(34,369)	0	1,125,097	0	26,580	26,580	36,724	
855244-10-9	STARBUCKS CORP		12/20/2024	Morgan Stanley CSA	3,121.000	277,623		268,170	299,647	(31,477)	0	0	(31,477)	0	268,170	0	9,452	9,452	7,241	
868157-40-5	SUPERIOR ENERGY SERVICES INC		07/16/2024	RBC/DAIN	8,188.000	483,092		278,392	605,912	(327,520)	0	0	(327,520)	0	278,392	0	204,700	204,700	101,367	
882508-10-4	TEXAS INSTRUMENTS		07/19/2024	J.P. Morgan CSA	697.000	139,152		109,181	0	0	0	0	0	0	109,181	0	29,971	29,971	906	
88579Y-10-1	3M CO.		04/01/2024	Spin Off	0.000	174,752		174,752	145,186	16,428	0	0	16,428	0	174,752	0	0	0	0	
89832Q-10-9	TRUIST FINANCIAL CORP		11/21/2024	Various	12,358.000	560,353		495,902	456,257	39,645	0	0	39,645	0	495,902	0	64,450	64,450	22,959	
902973-30-4	U S BANCORP		11/21/2024	HOWARD WEIL	5,888.000	303,832		307,338	254,833	52,505	0	0	52,505	0	307,338	0	(3,505)	(3,505)	11,599	
91913Y-10-0	VALERO ENERGY CORP		08/23/2024	Various	3,849.000	564,988		293,988	500,370	(206,382)	0	0	(206,382)	0	293,988	0	271,000	271,000	11,707	
949746-10-1	WELLS FARGO & CO		05/08/2024	J.P. Morgan CSA	7,803.000	471,518		405,042	384,064	20,978	0	0	20,978	0	405,042	0	66,476	66,476	2,731	
963320-10-6	WHIRLPOOL CORP		12/27/2024	Various	3,913.000	451,604		476,525	476,486	39	0	0	39	0	476,525	0	(24,921)	(24,921)	27,391	
988498-10-1	YUM! BRANDS INC		05/30/2024	J.P. Morgan CSA	3,366.000	453,086		419,382	439,802	(20,420)	0	0	(20,420)	0	419,382	0	33,704	33,704	4,510	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						32,593,614	XXX	25,681,115	30,219,460	(4,811,375)	0	0	(4,811,375)	0	25,681,115	0	6,912,499	6,912,499	1,153,222	XXX
31337#-10-5	FHLB CINCINNATI		10/24/2024	PRIVATE PLACEMENT	33,281.000	3,328,100		3,328,100	2,580,300	0	0	0	0	0	3,328,100	0	0	0	81,107	
38174*-10-0	Golub Capital Investment Corp BDC 3		06/06/2024	Various	640,433.000	9,600,001		9,600,001	9,606,490	(6,490)	0	0	(6,490)	0	9,600,001	0	0	0	524,027	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						12,928,101	XXX	12,928,101	12,186,790	(6,490)	0	0	(6,490)	0	12,928,101	0	0	0	605,134	XXX
5989999997. Total - Common Stocks - Part 4						45,521,715	XXX	38,609,216	42,406,250	(4,817,865)	0	0	(4,817,865)	0	38,609,216	0	6,912,499	6,912,499	1,758,356	XXX
5989999998. Total - Common Stocks - Part 5						11,620,225	XXX	11,799,175	0	0	0	0	0	0	11,799,175	0	(178,947)	(178,947)	34,757	XXX
5989999999. Total - Common Stocks						57,141,940	XXX	50,408,391	42,406,250	(4,817,865)	0	0	(4,817,865)	0	50,408,391	0	6,733,552	6,733,552	1,793,113	XXX
5999999999. Total - Preferred and Common Stocks						57,839,091	XXX	51,102,068	42,533,648	(4,813,586)	0	0	(4,813,586)	0	51,102,068	0	6,737,025	6,737,025	1,802,587	XXX
6009999999 - Totals						912,662,226	XXX	917,280,463	769,175,183	(4,889,440)	217,250	0	(4,672,190)	0	917,320,592	0	(1,120,626)	(1,120,626)	26,517,397	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-TW-8	U S TREASURY 4.750% 11/15/43		10/11/2024	Various	11/01/2024	Various	5,655,000	5,868,517	5,773,431	5,866,139	0	(2,378)	0	(2,378)	0	0	(92,708)	(92,708)	172,700	73,354
912810-TX-6	U S TREASURY 4.250% 02/15/54		04/25/2024	CITIGROUP GLOBAL MKTS	08/21/2024	CITIGROUP GLOBAL MKTS	1,765,000	1,604,756	1,817,322	1,605,639	0	883	0	883	0	0	211,684	211,684	38,933	14,632
912810-TY-4	U S TREASURY 2.125% 02/15/54		11/13/2024	Various	11/22/2024	Various	14,040,000	14,161,565	14,295,927	14,161,722	0	157	0	157	0	0	134,205	134,205	113,467	103,249
912810-UC-0	U S TREASURY 4.250% 08/15/54		08/15/2024	CITADEL SECURITIES LLC	11/13/2024	J P MORGAN SEC	1,370,000	1,382,956	1,303,569	1,382,829	0	(127)	0	(127)	0	0	(79,260)	(79,260)	14,398	158
91282C-JJ-1	US TREASURY NOTES 4.500% 11/15/33		04/02/2024	Various	08/02/2024	Various	8,680,000	8,870,964	9,024,810	8,867,400	0	(3,564)	0	(3,564)	0	0	157,411	157,411	216,699	97,066
91282C-JN-2	US TREASURY NOTES 4.375% 11/30/28		02/14/2024	CITIGROUP GLOBAL MKTS	05/28/2024	BNP SECURITIES	3,000,000	3,012,422	2,971,982	3,011,906	0	(516)	0	(516)	0	0	(39,923)	(39,923)	64,908	27,613
91282C-JW-2	US TREASURY NOTES 4.000% 01/31/29		02/15/2024	BNP SECURITIES	07/02/2024	BNP SECURITIES	1,810,000	1,793,037	1,779,450	1,794,168	0	1,131	0	1,131	0	0	(14,718)	(14,718)	30,631	3,978
91282C-KQ-3	US TREASURY 4.375% 05/15/34		08/13/2024	Various	10/15/2024	Various	5,390,000	5,606,136	5,563,523	5,605,594	0	(542)	0	(542)	0	0	(42,071)	(42,071)	63,062	55,366
91282C-LB-5	US TREASURY NOTES 4.375% 07/31/26		08/27/2024	BNP SECURITIES	10/11/2024	GOLDMAN SACHS	7,165,000	7,221,256	7,214,080	7,217,785	0	(3,472)	0	(3,472)	0	0	(3,704)	(3,704)	60,458	23,851
0109999999. Subtotal - Bonds - U.S. Governments							48,875,000	49,521,609	49,744,094	49,513,182	0	(8,428)	0	(8,428)	0	0	230,916	230,916	775,256	399,267
00164V-AE-3	AMC NETWORKS INC 4.750% 08/01/25		01/18/2024	UBS WARBURG	04/09/2024	Call 100.0000	259,000	247,993	259,000	249,438	0	1,445	0	1,445	0	0	9,562	9,562	8,475	5,844
00817Y-AQ-1	AETNA INC 3.500% 11/15/24		07/18/2024	BARCLAYS	11/15/2024	Maturity	240,000	238,346	240,000	240,000	0	1,654	0	1,654	0	0	0	0	4,200	1,493
023608-AH-5	AMEREN CORPORATION 2.500% 09/15/24		07/18/2024	BARCLAYS	09/15/2024	Maturity	359,000	357,061	359,000	359,000	0	1,939	0	1,939	0	0	0	0	4,488	3,091
032654-AT-2	ANALOG DEVICES 5.300% 10/01/24		09/19/2024	MIZUHO SECURITIES USA INC	10/01/2024	Maturity	1,700,000	1,700,068	1,700,000	1,700,000	0	(68)	0	(68)	0	0	0	0	24,235	21,495
05348E-AU-3	AVALONBAY COMMUNITIES 3.500% 11/15/24		09/12/2024	BARCLAYS	11/15/2024	Maturity	500,000	498,250	500,000	500,000	0	1,750	0	1,750	0	0	0	0	8,750	5,736
054966-AA-4	BAMLL 2017-SCH AF 5.444% 11/15/33		10/03/2024	MORGAN STANLEY FIXED INC	11/15/2024	Paydown	750,000	748,711	750,000	750,000	0	1,289	0	1,289	0	0	0	0	7,619	2,432
05526D-AZ-8	BAT CAPITAL CORP 3.222% 08/15/24		07/10/2024	TD SECURITIES	08/15/2024	Maturity	1,200,000	1,196,868	1,200,000	1,200,000	0	3,132	0	3,132	0	0	0	0	19,332	15,680
05531F-BH-5	TRUIST FIN CORP 2.500% 08/01/24		07/17/2024	BARCLAYS	08/01/2024	Maturity	1,168,000	1,166,482	1,168,000	1,168,000	0	1,518	0	1,518	0	0	0	0	14,600	13,546
05552J-AA-7	PNC BANK NA 2.500% 08/27/24		07/29/2024	BANK of AMERICA SEC	08/27/2024	Maturity	680,000	676,910	680,000	680,000	0	3,090	0	3,090	0	0	0	0	8,500	6,079
065931-BG-1	Bank5 20245YR5 6.268% 02/15/29		01/30/2024	MORGAN STANLEY FIXED INC	02/15/2024	BANK of AMERICA SEC	555,000	571,641	571,173	571,533	0	(108)	0	(108)	0	0	(360)	(360)	1,836	1,256
08163X-BA-0	BENCHMARK Mortga2024V5 2024-V5 AM 6.417% 01/10/57		01/22/2024	Various	02/15/2024	BANK of AMERICA SEC	710,000	731,695	736,154	731,597	0	(97)	0	(97)	0	0	4,556	4,556	6,201	3,797
09660Q-AW-4	BMO Mortgage Tru20245C3 2024-5C3 AS 6.286% 02/15/57		01/25/2024	BMO CAPITAL MARKETS CORP	02/15/2024	BMO CAPITAL MARKETS CORP	545,000	561,348	561,307	561,296	0	(52)	0	(52)	0	0	11	11	1,808	1,237
097023-DL-6	BOEING CO 6.528% 05/01/34		04/29/2024	Various	09/26/2024	BARCLAYS	329,000	330,370	354,103	330,318	0	(52)	0	(52)	0	0	23,784	23,784	8,710	0
10112R-AW-4	BOSTON PROPERTIES LP 3.800% 02/01/24		01/04/2024	BARCLAYS	02/01/2024	Maturity	3,950,000	3,944,075	3,950,000	3,950,000	0	5,925	0	5,925	0	0	0	0	75,050	65,460
117043-AS-8	BRUNSWICK CORP 0.850% 08/18/24		07/22/2024	US BANCORP	08/18/2024	Maturity	1,616,000	1,610,021	1,616,000	1,616,000	0	5,979	0	5,979	0	0	0	0	6,868	5,914
14149Y-BA-5	CARDINAL HEALTH INC 3.500% 11/15/24		10/09/2024	US BANCORP	11/15/2024	Maturity	781,000	779,688	781,000	781,000	0	1,312	0	1,312	0	0	0	0	13,668	11,010
15189T-AW-7	CENTERPOINT ENERGY 2.500% 09/01/24		07/18/2024	BARCLAYS	09/01/2024	Maturity	229,000	228,006	229,000	229,000	0	994	0	994	0	0	0	0	2,863	2,195
161175-CP-7	CHARTER COMM OPT LLC/CAP 6.650% 02/01/34		02/28/2024	BANK of AMERICA SEC	06/11/2024	WELLS FARGO	560,000	560,414	565,510	560,533	0	119	0	119	0	0	4,977	4,977	21,930	11,482
224044-CH-8	COX COMMUNICATIONS INC 3.150% 08/15/24		07/18/2024	BARCLAYS	08/15/2024	Maturity	500,000	497,731	500,000	500,000	0	2,269	0	2,269	0	0	0	0	7,875	5,198
38141G-WQ-3	GOLDMAN SACHS GROUP INC 3.272% 09/29/25		08/27/2024	BARCLAYS	09/30/2024	Call 100.0000	1,200,000	1,197,204	1,200,000	1,197,450	0	246	0	246	0	0	2,550	2,550	19,632	16,251
403949-AM-2	HF SINCLAIR CORP 5.000% 02/01/28		02/07/2024	Various	09/05/2024	Tax Free Exchange	673,000	652,819	655,444	655,444	0	2,625	0	2,625	0	0	0	0	20,003	459
438516-CY-0	HONEYWELL INTERNATIONAL INC 4.700% 02/01/30		07/29/2024	DEUTSCHE BANK	12/16/2024	MORGAN STANLEY FIXED INC	680,000	679,415	680,116	679,416	0	1	0	1	0	0	699	699	12,074	0
501044-DV-0	KROGER CO 5.000% 09/15/34		09/12/2024	CITADEL SECURITIES LLC	10/25/2024	DEUTSCHE BANK	596,000	602,276	592,496	602,187	0	(89)	0	(89)	0	0	(9,692)	(9,692)	5,049	1,324
55282G-AA-5	Massage Envy Fra20191 , LLC 2019-1 A2 6.448% 07/30/49		03/08/2024	RBC/DAIN	04/09/2024	Paydown	799,513	794,859	799,513	799,513	0	4,653	0	4,653	0	0	0	0	9,881	6,014
55336V-AG-5	MPLX LP 4.875% 12/01/24		10/01/2024	WELLS FARGO	12/01/2024	Maturity	640,000	639,552	640,000	640,000	0	448	0	448	0	0	0	0	15,600	10,487
68235P-AL-2	ONE GAS INC 1.100% 03/11/24		02/14/2024	BARCLAYS	03/11/2024	Maturity	1,500,000	1,495,635	1,500,000	1,500,000	0	4,365	0	4,365	0	0	0	0	8,250	7,104
72650R-BF-8	PLAINS ALL AMER PIPELINE 3.600% 11/01/24		09/12/2024	BARCLAYS	11/01/2024	Maturity	600,000	598,344	600,000	600,000	0	1,656	0	1,656	0	0	0	0	10,800	7,920
760759-AU-4	REPUBLIC SERVICES INC 2.500% 08/15/24		07/09/2024	TD SECURITIES	08/15/2024	Maturity	1,225,000	1,221,068	1,225,000	1,225,000	0	3,932	0	3,932	0	0	0	0	15,313	12,335

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
	RETAIL OPPORTUNITY IN 4.000% 12/15/24																			
76132F-AB-3			08/20/2024	DAIWA SECURITIES AMERICA	12/15/2024	Maturity	1,268,000	1,260,734	1,268,000	1,268,000	0	7,266	0	7,266	0	0	0	0	25,360	9,299
	SHERWIN-WILLIAMS CO/THE 4.050%																			
824348-BQ-8	08/08/24		07/18/2024	BARCLAYS	08/08/2024	Maturity	226,000	225,765	226,000	226,000	0	235	0	235	0	0	0	0	4,577	4,093
	SHUTTERFLY FINANCE LLC 8.500%																			
82568N-AC-5	10/01/27		06/01/2024	Interest Capitalization	07/30/2024	JEFFERIES & CO	998	998	845	998	0	0	0	0	0	0	(153)	(153)	7	0
842587-DC-8	SOUTHERN CO 4.475% 08/01/24		06/17/2024	TD SECURITIES	08/01/2024	Maturity	1,730,000	1,726,592	1,730,000	1,730,000	0	3,408	0	3,408	0	0	0	0	38,709	29,462
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		06/05/2024	CITIGROUP GLOBAL MKTS	06/15/2024	Maturity	650,000	649,987	650,000	650,000	0	13	0	13	0	0	0	0	23,156	21,998
						MIZUHO SECURITIES USA INC														
89236T-ML-6	TOYOTA 5.260% 08/07/26		08/06/2024	MIZUHO SECURITIES USA INC	12/11/2024		7,000,000	7,000,000	7,038,220	7,000,000	0	0	0	0	0	0	38,220	38,220	139,556	0
91159H-HK-9	US BANCORP 3.600% 09/11/24		08/27/2024	BARCLAYS	09/11/2024	Maturity	1,000,000	999,250	1,000,000	1,000,000	0	750	0	750	0	0	0	0	18,000	16,700
	WB Commercial Mo2024HQ rust 2024-HQ A																			
92943P-AA-9	6.134% 03/15/40		03/01/2024	WELLS FARGO	05/16/2024	BANK of AMERICA SEC	300,000	297,651	300,973	297,710	0	60	0	60	0	0	3,262	3,262	3,989	1,023
	WASTE MANAGEMENT INC 3.875% 01/15/29																			
94106L-BZ-1			11/05/2024	Tax Free Exchange	11/15/2024	STIFEL NICHOLAS	329,000	325,550	316,399	325,568	0	18	0	18	0	0	(9,169)	(9,169)	4,356	4,002
67077M-AZ-1	NUTRIEN LTD COM 5.900% 11/07/24	A	08/01/2024	TD SECURITIES	11/07/2024	Maturity	910,000	910,491	910,000	910,000	0	(491)	0	(491)	0	0	0	0	26,845	12,677
	SAUDI ELECTRICITY SUKUK 5.684%																			
000000-00-0	04/11/53	D	04/17/2024	MORGAN STANLEY FIXED INC	05/07/2024	Tax Free Exchange	5,000,000	4,740,000	4,739,994	4,739,994	0	(6)	0	(6)	0	0	0	0	20,526	5,526
	Aimco 201910A 2019-10A BR																			
00901A-AL-1	6.493% 07/22/32	D	02/13/2024	WELLS FARGO	06/12/2024	Paydown	700,000	701,050	700,000	700,000	0	(1,050)	0	(1,050)	0	0	0	0	19,830	3,350
	CREDIT AGRICOLE LONDON 3.250%																			
22535W-AD-9	10/04/24	D	09/10/2024	CREDIT AGRICOLE PARIS	10/04/2024	Maturity	3,000,000	2,995,830	3,000,000	3,000,000	0	4,170	0	4,170	0	0	0	0	48,750	42,521
	IMPERIAL BRANDS FIN PLC 3.125%																			
45262B-AA-1	07/26/24	D	07/18/2024	BARCLAYS	07/26/2024	Maturity	500,000	498,989	500,000	500,000	0	1,011	0	1,011	0	0	0	0	7,813	6,634
	MONDELEZ INTL HLDINGS NE 0.750%																			
60920L-AQ-7	09/24/24	D	09/11/2024	US BANCORP	09/24/2024	Maturity	250,000	249,603	250,000	250,000	0	398	0	398	0	0	0	0	938	875
63906Y-AB-4	NATWEST MARKETS PLC 0.800% 08/12/24	D	08/01/2024	Various	08/12/2024	Maturity	2,001,000	1,997,786	2,001,000	2,001,000	0	3,214	0	3,214	0	0	0	0	8,004	7,474
	SUMITOMO MITSUI FINL GRP 2.696%																			
86562M-BM-1	07/16/24	D	07/09/2024	TD SECURITIES	07/16/2024	Maturity	1,280,000	1,279,360	1,280,000	1,280,000	0	640	0	640	0	0	0	0	17,254	16,679
89680Y-AB-1	TRITON CONTAINER 1.150% 06/07/24	D	05/29/2024	INTL FCSTONE FINANCIAL INC	06/07/2024	Maturity	500,000	499,675	500,000	500,000	0	325	0	325	0	0	0	0	2,875	2,811
	SAUDI ELECTRICITY SUKUK 5.684%					MORGAN STANLEY FIXED INC														
G7814T-AA-1	04/11/53	D	03/15/2024	STANDARD CHARTERED BANK	04/17/2024		5,000,000	4,987,500	4,750,000	4,987,654	0	154	0	154	0	0	(237,654)	(237,654)	147,626	124,732
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							56,189,511	55,873,661	55,774,247	55,943,649	0	69,990	0	69,990	0	0	(169,407)	(169,407)	921,781	554,695
2509999998. Total - Bonds							105,064,511	105,395,270	105,518,341	105,456,831	0	61,562	0	61,562	0	0	61,509	61,509	1,697,037	953,962
857477-CH-4	STATE STREET CORP 6.700% 06/15/72		01/24/2024	BANK of AMERICA SEC	02/21/2024	J P MORGAN SEC	562,000.000	562,000	559,893	562,000	0	0	0	0	0	0	(2,108)	(2,108)	2,406	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								562,000	559,893	562,000	0	0	0	0	0	0	(2,108)	(2,108)	2,406	0
4509999998. Total - Preferred Stocks								562,000	559,893	562,000	0	0	0	0	0	0	(2,108)	(2,108)	2,406	0
009158-10-6	APD		09/27/2024	UBS WARBURG	11/21/2024	HOWARD WEIL	709.000	213,481	233,076	213,481	0	0	0	0	0	0	19,595	19,595	1,255	0
09247X-10-1	BLACKROCK INC		09/27/2024	UBS WARBURG	10/02/2024	Tax Free Exchange	86.000	81,634	81,634	81,634	0	0	0	0	0	0	0	0	0	0
09290D-10-1	BLACKROCK FUNDING INC COMMON		10/02/2024	Tax Free Exchange	11/21/2024	HOWARD WEIL	284.000	205,604	292,654	205,604	0	0	0	0	0	0	87,050	87,050	0	0
29364G-10-3	Entergy Corp		12/13/2024	Stock Split	12/20/2024	Morgan Stanley CSA	2,337.000	0	0	0	0	0	0	0	0	0	0	0	0	0
363576-10-9	ARTHUR J GALLAGHER & CO		09/27/2024	UBS WARBURG	10/24/2024	UBS WARBURG	339.000	94,808	97,455	94,808	0	0	0	0	0	0	2,648	2,648	0	0
38173M-10-2	GOLUB CAPITAL BDC INC		06/06/2024	Tax Free Exchange	06/21/2024	Various	585,227.000	9,600,001	9,199,929	9,600,001	0	0	0	0	0	0	(400,072)	(400,072)	18,811	0
594918-10-4	MICROSOFT CORP		01/05/2024	S.G. COWEN TDR CSA	01/30/2024	S.G. COWEN TDR CSA	192.000	71,236	78,437	71,236	0	0	0	0	0	0	7,201	7,201	0	0
595112-10-3	MICRON TECHNOLOGY INC		02/22/2024	S.G. COWEN TDR CSA	07/19/2024	J.P. Morgan CSA	2,456.000	211,345	281,166	211,345	0	0	0	0	0	0	69,821	69,821	565	0
65339F-10-1	NEXTERA ENERGY INC		09/27/2024	UBS WARBURG	12/27/2024	Morgan Stanley Blox	2,536.000	214,514	182,888	214,514	0	0	0	0	0	0	(31,626)	(31,626)	1,306	0
681919-10-6	OMNICOM GROUP		01/05/2024	S.G. COWEN TDR CSA	07/29/2024	J.P. Morgan CSA	1,110.000	95,540	105,816	95,540	0	0	0	0	0	0	10,276	10,276	1,554	0
68389X-10-5	ORACLE CORP		01/05/2024	S.G. COWEN TDR CSA	05/30/2024	J.P. Morgan CSA	966.000	99,458	114,539	99,458	0	0	0	0	0	0	15,081	15,081	773	0
744320-10-2	PRUDENTIAL FINANCIAL		09/27/2024	UBS WARBURG	11/21/2024	HOWARD WEIL	1,003.000	121,821	126,857	121,821	0	0	0	0	0	0	5,036	5,036	1,304	0
828806-10-9	SIMON PROPERTY GRP LP REIT		05/30/2024	J.P. Morgan CSA	08/23/2024	UBS WARBURG	1,767.000	262,707	291,520	262,707	0	0	0	0	0	0	28,814	28,814	3,534	0
83444M-10-1	SOLVENTUM CORP-W/I		04/01/2024	Spin Off	05/30/2024	J.P. Morgan CSA	2,210.000	174,752	126,511	174,752	0	0	0	0	0	0	(48,241)	(48,241)	0	0
882508-10-4	TEXAS INSTRUMENTS		01/05/2024	S.G. COWEN TDR CSA	07/19/2024	J.P. Morgan CSA	839.000	138,955	167,501	138,955	0	0	0	0	0	0	28,546	28,546	2,181	0

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
91913Y-10-0 ..	VALERO ENERGY CORP		01/05/2024 .	S.G. COWEN TDR CSA	07/29/2024 .	J.P. Morgan CSA	749.000	97,127	117,210	97,127	0	0	0	0	0	0	20,083	20,083	1,603	0
963320-10-6 ..	WHIRLPOOL CORP		09/27/2024 .	UBS WARBURG	12/27/2024 .	Morgan Stanley Blox	1,069.000	116,192	123,032	116,192	0	0	0	0	0	0	6,841	6,841	1,871	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								11,799,175	11,620,225	11,799,175	0	0	0	0	0	0	(178,947)	(178,947)	34,757	0
5989999998. Total - Common Stocks								11,799,175	11,620,225	11,799,175	0	0	0	0	0	0	(178,947)	(178,947)	34,757	0
5999999999. Total - Preferred and Common Stocks								12,361,175	12,180,118	12,361,175	0	0	0	0	0	0	(181,055)	(181,055)	37,163	0
6009999999 - Totals								117,756,445	117,698,459	117,818,006	0	61,562	0	61,562	0	0	(119,546)	(119,546)	1,734,200	953,962

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
50201*-10-2	LLIA, INC		00000	35-0457540	8BIII	692,101	0	692,101	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						692,101	0	692,101	XXX	XXX
1899999. Total Common Stocks						692,101	0	692,101	XXX	XXX
1999999 - Totals						692,101	0	692,101	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
CREDIT AGRICOLE CIB NY			07/10/2024	CREDIT AGRICOLE SECURITIES	01/31/2025	2,175,000	0	0	0	0	2,175,000	2,175,000	5,700	0	4.740	5.656	MON	48,754	0
UBS AG STAMFORD CT			07/18/2024	UBS WARBURG	07/17/2025	2,600,000	0	0	0	0	2,600,000	2,600,000	27,218	0	4.820	5.680	JAJO	36,960	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,775,000	0	0	0	0	4,775,000	4,775,000	32,918	0	XXX	XXX	XXX	85,714	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,775,000	0	0	0	0	4,775,000	4,775,000	32,918	0	XXX	XXX	XXX	85,714	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						4,775,000	0	0	0	0	4,775,000	4,775,000	32,918	0	XXX	XXX	XXX	85,714	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						4,775,000	0	0	0	0	4,775,000	4,775,000	32,918	0	XXX	XXX	XXX	85,714	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						4,775,000	0	0	0	0	XXX	4,775,000	32,918	0	XXX	XXX	XXX	85,714	0

1.

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

1A 1A ...$ 4,775,000 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

1B 2A ...$ 0 2B ..$ 0 2C ..$ 0

1C 3A ...$ 0 3B ..$ 0 3C ..$ 0

1D 4A ...$ 0 4B ..$ 0 4C ..$ 0

1E 5A ...$ 0 5B ..$ 0 5C ..$ 0

1F 6 .....$ 0

SCHEDULE 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
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/13/2022	01/14/2025	150		200.63	1,326			528		528	(148)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/18/2022	01/15/2025	2,961		199.60	26,004			13,146		13,146	(1,540)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/26/2022	01/27/2025	386	249	196.80	3,336			2,719		2,719	278					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/11/2022	02/14/2025	680	270	199.94	5,930			3,115		3,115	(231)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/15/2022	02/18/2025	7,264	3,692	199.20	62,945			37,773		37,773	(363)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/25/2022	02/27/2025	5,160	108	199.62	44,908			25,799		25,799	(516)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/11/2022	03/14/2025	3,267	231	202.66	28,731			25,904		25,904	11,531					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/15/2022	03/17/2025	3,131	338	201.54	27,259			24,671		24,671	10,958					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/24/2022	03/27/2025	5,206	2,833	204.38	45,539			13,536		13,536	(4,373)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/12/2022	04/14/2025	94	74	202.68	802			348		348	(52)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/18/2022	04/15/2025	4,274	363	202.40	36,503			15,898		15,898	(2,308)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/26/2022	04/25/2025	631	326	201.23	5,347			2,947		2,947	(107)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/12/2022	05/14/2025	214	1,888	201.34	1,815			1,032		1,032	(6)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/16/2022	05/15/2025	6,657	74	201.60	56,632			31,220		31,220	(533)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/25/2022	05/27/2025	13,970	223	201.93	119,610			64,822		64,822	(559)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	06/13/2022	06/13/2025	79	198	202.25	659			369		369	3					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	06/15/2022	06/16/2025	5,388	1,770	201.92	44,717			26,187		26,187	593					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	06/27/2022	06/27/2025	23,132	44	201.37	194,239			121,903		121,903	6,477					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	07/13/2022	07/14/2025	10,815	245	199.16	90,037			72,571		72,571	6,165					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	07/15/2022	07/15/2025	10,076	1,570	199.49	84,018			65,694		65,694	3,728					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	07/26/2022	07/25/2025	11,171	1,193	199.98	93,605			70,601		70,601	5,586					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	08/15/2022	08/15/2025	12,176	2,730	198.83	100,956			87,182		87,182	9,619					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	08/26/2022	08/27/2025	5,353	433	198.38	43,967			40,257		40,257	4,925					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	09/13/2022	09/12/2025	7,187	1,807	197.29	57,854			59,655		59,655	8,337					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	09/15/2022	09/16/2025	9,507	89	197.12	76,084			80,048		80,048	11,313					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/26/2025	7,658	57	195.08	59,909			75,052		75,052	11,871					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/14/2025	11,053	2,380	195.51	86,440			106,221		106,221	14,590					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	10/15/2025	7,475	202	195.46	58,728			72,131		72,131	10,016					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2025	352	573	195.86	2,767			3,333		3,333	465					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2025	9,277	2,390	195.97	73,265			87,945		87,945	12,617					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	11/17/2025	5,914	305	196.16	46,226			55,469		55,469	7,924					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/26/2025	576	183	196.17	4,543			5,426		5,426	789					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/12/2025	4,152	3,228	195.82	33,008			40,314		40,314	6,062					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2022	12/15/2025	5,144	626	194.98	40,722			52,727		52,727	8,076					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/23/2025	1,036	96	193.97	8,141			11,326		11,326	1,772					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/17/2023	01/15/2026	5,062	3,095	196.18	40,415			48,896		48,896	6,175					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2026	1,069	27	196.36	8,547			10,278		10,278	1,422					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2023	02/13/2026	1,833	2,207	196.35	14,472			17,785		17,785	2,530					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2023	02/17/2026	5,389	1,025	196.33	42,320			52,380		52,380	7,437					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2026	495	613	195.93	3,861			4,956		4,956	723					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2023	03/16/2026	2,219	2,386	193.74	17,544			25,258		25,258	3,773					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/17/2023	04/15/2026	4,664	532	197.67	37,433			43,099		43,099	5,830					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2023	05/15/2026	4,498	253	199.41	36,777			38,100		38,100	5,263					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2023	06/12/2026	2,829	3,275	202.21	23,052			20,565		20,565	2,829					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2023	06/15/2026	2,434	1,525	202.10	19,828			17,844		17,844	2,459					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2023	06/26/2026	60	679	200.72	482			480		480	69					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2023	07/14/2026	1,198	61	200.40	9,648			9,904		9,904	1,341					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/17/2023	07/15/2026	2,719	624	200.83	21,895			22,538		22,538	3,045					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2023	07/27/2026	12,569	200	202.32	101,466			93,515		93,515	12,444					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2023	08/14/2026	70	871	200.30	559			596		596	86					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2023	08/17/2026	2,471	2,656	199.94	19,661			21,372		21,372	3,039					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2023	08/27/2026	90	942	199.18	716			819		819	118					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2023	09/15/2026	5,334	1,826	202.66	42,916			40,165		40,165	5,814					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2023	09/25/2026	5,924	85	200.38	46,887			51,003		51,003	7,582					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/16/2023	10/15/2026	3,018	1,255	198.14	23,621			29,487		29,487	4,105					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2023	11/16/2026	976	943	197.81	7,701			9,806		9,806	1,395					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2023	12/14/2026	81	68	196.55	645			877		877	126					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2023	12/15/2026	1,959	1,854	196.55	15,631			21,116		21,116	3,036					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/26/2023	12/23/2026	9,168	382	198.41	73,851			90,670		90,670	13,293					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2024	01/14/2027	111	174	198.77	893			1,086		1,086	193					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/16/2024	01/15/2027	2,042	798	198.32	16,484			20,483		20,483	3,999					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2024	02/12/2027	1,086	139	201.59	8,782			9,386		9,386	604					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2024	02/16/2027	465	19	201.96	3,779			3,952		3,952	173					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2024	03/12/2027	88	987	204.73	722			655		655	(67)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2024	03/15/2027	929	916	204.53	7,600			7,004		7,004	(596)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2024	04/15/2027	3,746	204	206.11	30,571			26,444		26,444	(4,127)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2024	04/27/2027	404	1,384	205.70	3,279			2,929		2,929	(349)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2024	05/17/2027	667	1,099	208.38	5,546			4,249		4,249	(1,297)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2024	06/14/2027	1,122	462	205.82	9,263			16,599		16,599	7,336					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/17/2024	06/15/2027	1,310	80	205.40	10,760			19,330		19,330	8,570					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2027	520	436	209.73	4,404			3,196		3,196	(1,207)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2024	08/13/2027	811	1,275	204.70	6,806			6,512		6,512	(294)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2024	08/16/2027	1,740	788	205.23	14,601			13,638		13,638	(964)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2024	08/27/2027	5,960	303	206.38	50,553			44,401		44,401	(6,152)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2024	09/14/2027	1,004	3,133	207.24	8,611			7,236		7,236	(1,375)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/17/2024	09/15/2027	5,029	1,198	207.19	43,139			36,261		36,261	(6,878)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2024	10/15/2027	1,558	298	207.29	13,211			11,375		11,375	(1,836)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2024	11/15/2027	1,267	848	204.41		10,464		10,707		10,707	243					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/14/2025	6,220	309	200.63	58,282			21,958		21,958	(6,158)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/15/2025	521	710	199.60	4,836			2,313		2,313	(271)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2025	1,585	262	196.80	14,477			11,161		11,161	1,141					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2022	02/14/2025	8,217	496	199.94	76,071			37,636		37,636	(2,794)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/18/2025	818	202	199.20	7,498			4,255		4,255	(41)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2022	02/27/2025	2,870	507	199.62	26,415			14,352		14,352	(287)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2025	9,134	59	202.66	84,961			72,429		72,429	32,241					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/17/2025	987	450	201.54	9,094			7,781		7,781	3,456					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2025	1,761	603	204.38	16,308			4,580		4,580	(1,480)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2022	04/14/2025	8,087	417	202.68	73,263			30,001		30,001	(4,448)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/15/2025	1,408	509	202.40	12,740			5,238		5,238	(760)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/25/2025	571	1,577	201.23	5,129			2,669		2,669	(97)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2025	5,970	451	201.34	53,729			28,835		28,835	(179)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2025	1,553	956	201.60	13,991			7,282		7,282	(124)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/27/2025	4,764	1,518	201.93	43,194			22,105		22,105	(191)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/13/2025	13,637	49	202.25	120,525			63,547		63,547	545					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/16/2025	778	931	201.92	6,845			3,779		3,779	86					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2022	06/27/2025	576	291	201.37	5,127			3,036		3,036	161					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/14/2025	15,852	1,111	199.16	139,855			106,364		106,364	9,035					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2022	07/15/2025	3,409	486	199.49	30,124			22,225		22,225	1,261					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/25/2025	1,060	231	199.98	9,413			6,700		6,700	530					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2025	7,241	290	198.86	63,648			51,703		51,703	5,648					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2025	1,504	74	198.83	13,216			10,767		10,767	1,188					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/27/2025	1,573	1,637	198.38	13,697			11,827		11,827	1,447					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2022	09/12/2025	8,941	10	197.29	76,381			74,212		74,212	10,372					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/16/2025	309	99	197.12	2,629			2,606		2,606	368					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/26/2025	836	1,198	195.08	6,944			8,188		8,188	1,295					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2022	10/14/2025	9,324	10	195.51	77,478			89,607		89,607	12,308					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	10/15/2025	46	90	195.46	385			444		444	62					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2025	6,852	1,635	195.86	57,169			64,818		64,818	9,044					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2025	6,868	47	195.97	57,609			65,112		65,112	9,341					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/26/2025	3,099	68	196.17	25,962			29,196		29,196	4,246					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/12/2025	7,732	1,539	195.82	65,253			75,074		75,074	11,288					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2022	12/15/2025	2,857	44	194.98	24,007			29,281		29,281	4,485					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/23/2025	12,095	99	193.97	100,878			132,195		132,195	20,682					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/14/2026	3,684	1,204	196.00	31,263			35,953		35,953	4,899					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/17/2023	01/15/2026	1,646	51	196.18	13,954			15,905		15,905	2,009					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2026	2,567	99	196.36	21,773			24,666		24,666	3,414					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2023	02/13/2026	2,307	1,048	196.35	19,343			22,379		22,379	3,184					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2023	02/17/2026	1,956	51	196.33	16,320			19,011		19,011	2,699					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2026	3,190	42	195.93	26,438			31,931		31,931	4,657					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2023	03/13/2026	4,708	886	195.19	39,793			49,436		49,436	3,531					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2023	03/16/2026	877	37	193.74	7,361			9,985		9,985	1,492					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2026	8,105	105	195.30	69,494			85,026		85,026	12,807					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2023	04/14/2026	3,665	1,113	197.84	31,538			33,531		33,531	4,544					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/17/2023	04/15/2026	2,019	88	197.67	17,197			18,651		18,651	2,523					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2023	04/27/2026	2,072	106	197.87	17,835			19,042		19,042	2,632					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2023	05/14/2026	1,120	1,578	199.14	9,745			9,642		9,642	1,344					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2023	05/15/2026	1,219	27	199.41	10,571			10,321		10,321	1,426					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2023	05/27/2026	3,020	65	198.37	25,877			27,388		27,388	1,511					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2023	06/12/2026	6,770	1,238	202.21	58,593			49,219		49,219	6,770					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2023	06/15/2026	648	48	202.10	5,607			4,751		4,751	655					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2023	06/26/2026	1,923	20	200.72	16,482			15,442		15,442	2,231					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2023	07/14/2026	2,615	967	200.40	22,375			21,624		21,624	2,929					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/17/2023	07/15/2026	1,339	11	200.83	11,459			11,104		11,104	1,500					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2023	07/27/2026	4,419	111	202.32	37,906			32,875		32,875	4,375					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2023	08/14/2026	6,885	728	200.30	58,470			58,657		58,657	8,468					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2023	08/17/2026	1,691	60	199.94	14,297			14,623		14,623	2,079					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2023	08/27/2026	407	741	199.18	3,426			3,684		3,684	533					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2023	09/14/2026	3,688	945	202.55	31,523			27,918		27,918	4,020					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2023	09/15/2026	2,531	559	202.66	21,649			19,061		19,061	2,759					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2023	09/25/2026	4,596	452	200.38	38,682			39,574		39,574	5,883					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/14/2026	3,482	64	198.74	29,133			32,974		32,974	4,561					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/16/2023	10/15/2026	1,620	737	198.14	13,482			15,828		15,828	2,203					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/27/2026	2,656	970	197.31	22,008			27,168		27,168	3,798					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2023	11/13/2026	6,119	40	197.59	50,899			62,105		62,105	8,811					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2023	11/16/2026	2,315	627	197.81	19,419			23,269		23,269	3,311					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2023	11/25/2026	668	663	197.67	5,610			6,785		6,785	975					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2023	12/14/2026	10,145	80	196.55	85,343			109,363		109,363	15,725					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2023	12/15/2026	1,089	538	196.55	9,223			11,737		11,737	1,688					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/26/2023	12/23/2026	4,319	549	198.41	36,937			42,718		42,718	6,263					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2024	01/14/2027	1,635	36	198.77		14,008		16,040		16,040	2,032					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/16/2024	01/15/2027	1,629	416	198.32		13,954		16,336		16,336	2,382					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2024	01/27/2027	602	546	199.38		5,160		5,760		5,760	600					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2024	02/12/2027	2,579	108	201.59		22,152		22,287		22,287	135					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2024	02/16/2027	3,362	460	201.96		28,993		28,544		28,544	(450)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2024	02/26/2027	1,751	643	203.89		15,208		13,535		13,535	(1,673)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2024	03/12/2027	8,074	25	204.73		70,418		60,152		60,152	(10,266)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2024	03/15/2027	1,467	331	204.53		12,750		11,060		11,060	(1,690)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/28/2024	03/24/2027	2,882	575	207.50		25,415		18,646		18,646	(6,769)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2024	04/14/2027	2,780	36	206.15		24,123		19,568		19,568	(4,555)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2024	04/15/2027	3,488	712	206.11		30,270		24,628		24,628	(5,642)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2024	04/27/2027	3,179	1,158	205.70		27,468		23,082		23,082	(4,386)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2024	05/14/2027	1,846	89	207.52		16,201		12,292		12,292	(3,909)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2024	05/17/2027	1,867	649	208.38		16,494		11,891		11,891	(4,602)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2024	05/27/2027	1,178	469	207.08		10,297		7,847		7,847	(2,449)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2024	06/14/2027	9,251	108	205.82		81,110		136,819		136,819	55,709					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/17/2024	06/15/2027	1,685	102	205.40		14,705		24,864		24,864	10,159					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2024	06/25/2027	582	217	206.30		5,100		4,223		4,223	(877)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2024	07/14/2027	4,778	495	209.07		42,857		30,390		30,390	(12,467)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2027	2,851	38	209.73		25,654		17,535		17,535	(8,119)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2024	07/27/2027	1,313	276	205.62		11,583		10,006		10,006	(1,577)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/13/2027	2,745	446	204.70		24,447		22,046		22,046	(2,401)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2024	08/16/2027	897	380	205.23		7,986		7,029		7,029	(957)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2024	08/27/2027	9,744	3,906	206.38		87,680		72,594		72,594	(15,086)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2024	09/14/2027	5,930	96	207.24		53,953		42,758		42,758	(11,195)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/17/2024	09/15/2027	4,315	204	207.19		39,247		31,110		31,110	(8,136)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2024	09/27/2027	6,352	497	208.14		58,036		44,079		44,079	(13,956)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2024	10/14/2027	5,224	2,872	207.30		47,111		38,085		38,085	(9,025)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2024	10/15/2027	1,119	92	207.29		10,069		8,170		8,170	(1,899)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2024	10/27/2027	4,217	251	207.75		37,931		30,275		30,275	(7,656)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2024	11/12/2027	8,851	437	204.96		77,821		72,840		72,840	(4,981)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2024	11/15/2027	1,717	2,946	204.41		15,058		14,510		14,510	(548)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2024	11/24/2027	3,571	81	206.10		31,574		27,855		27,855	(3,720)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2024	12/14/2027	7,321	185	206.26		65,081		57,542		57,542	(7,539)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/16/2024	12/15/2027	1,769	560	206.39		15,659		13,830		13,830	(1,829)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2024	12/27/2027	3,375	3,222	204.75		29,575		28,517		28,517	(1,057)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2024	01/14/2025	4,568	95	198.77		24,334		23,708		23,708	(626)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/16/2024	01/15/2025	6,308	227	198.32		33,277		35,388		35,388	2,111					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2024	01/27/2025	2,282	260	199.38		12,149		10,908		10,908	(1,240)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2024	02/14/2025	4,286	2,501	201.59		22,982		14,658		14,658	(8,325)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2024	02/18/2025	5,348	66	201.96		28,836		17,326		17,326	(11,510)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2024	02/27/2025	3,340	113	203.89		18,115		7,849		7,849	(10,266)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2024	03/14/2025	6,184	330	204.73		33,676		13,790		13,790	(19,886)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2024	03/17/2025	7,036	2,374	204.53		38,277		16,674		16,674	(21,603)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2024	03/27/2025	4,463	71	207.50		24,632		6,337		6,337	(18,295)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2024	04/14/2025	5,079	86	206.15		27,850		10,818		10,818	(17,032)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2024	04/15/2025	8,787	180	206.11		47,992		18,979		18,979	(29,013)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2024	04/25/2025	2,990	2,248	205.70		16,298		7,325		7,325	(8,973)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2024	05/14/2025	4,641	75	207.52		25,519		9,420		9,420	(16,099)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2024	05/15/2025	7,573	202	208.38		41,817		13,404		13,404	(28,413)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2024	05/27/2025	1,835	317	207.08		10,108		3,945		3,945	(6,163)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2024	06/13/2025	3,707	2,574	205.82		20,296		22,391		22,391	2,095					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/17/2024	06/16/2025	7,838	88	205.40		42,665		47,265		47,265	4,600					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2024	06/27/2025	2,748		206.30		15,082		8,135		8,135	(6,947)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2024	07/14/2025	1,990		209.07		11,107		4,358		4,358	(6,750)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	5,478		209.73		30,563		10,957		10,957	(19,606)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2024	07/25/2025	1,940		205.62		10,613		6,811		6,811	(3,802)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	3,141		204.70		17,232		12,847		12,847	(4,385)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2024	08/15/2025	5,691		205.23		31,186		22,025		22,025	(9,161)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	08/26/2024	08/27/2025	2,868		206.38		15,866		10,097		10,097	(5,768)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	09/12/2024	09/12/2025	2,779		207.24		15,437		9,283		9,283	(6,154)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	09/17/2024	09/16/2025	12,530		207.19		69,573		42,099		42,099	(27,473)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	09/26/2024	09/26/2025	3,637		208.14		20,363		11,420		11,420	(8,943)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	10/11/2024	10/14/2025	4,916		207.30		27,411		17,598		17,598	(9,813)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	10/15/2024	10/15/2025	6,218		207.29		34,545		22,324		22,324	(12,221)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	10/25/2024	10/27/2025	3,110		207.75		17,377		10,945		10,945	(6,432)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	11/13/2024	11/14/2025	3,415		204.96		18,760		16,189		16,189	(2,571)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	11/15/2024	11/17/2025	6,032		204.41		33,044		30,039		30,039	(3,005)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	11/26/2024	11/26/2025	5,468		206.10		30,204		23,568		23,568	(6,636)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	12/12/2024	12/12/2025	5,333		206.26		29,480		23,572		23,572	(5,908)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	12/16/2024	12/15/2025	3,430		206.39		18,904		15,128		15,128	(3,776)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	12/27/2024	12/23/2025	3,590		204.75		19,551		18,379		18,379	(1,172)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	01/12/2023	01/14/2025	2,020		196.00	14,414			15,658		15,658	2,121					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	01/17/2023	01/15/2025	3,410		196.18	24,285			25,849		25,849	2,967					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	01/26/2023	01/27/2025	2,307		196.36	16,489			17,141		17,141	2,030					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	02/13/2023	02/14/2025	2,007		196.35	14,223			15,090		15,090	1,846					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	02/15/2023	02/18/2025	4,375		196.33	30,924			33,033		33,033	4,069					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	02/24/2023	02/27/2025	1,552		195.93	10,914			12,319		12,319	1,691					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	03/14/2023	03/14/2025	5,610		195.19	39,968			48,470		48,470	2,861					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	03/15/2023	03/17/2025	3,334		193.74	23,579			32,877		32,877	5,935					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	03/27/2023	03/27/2025	1,510		195.30	10,856			13,020		13,020	2,084					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	04/13/2023	04/14/2025	1,380		197.84	9,965			9,383		9,383	731					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	04/17/2023	04/15/2025	7,533		197.67	54,051			52,202		52,202	4,294					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	04/26/2023	04/25/2025	2,087		197.87	15,075			14,339		14,339	1,211					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	05/11/2023	05/14/2025	944		199.14	6,900			5,834		5,834	387					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	05/15/2023	05/15/2025	5,662		199.41	41,209			34,083		34,083	2,038					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	05/24/2023	05/27/2025	1,583		198.37	11,430			10,780		10,780	(650)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO|P2IHZNBB6K528	06/13/2023	06/13/2025	1,840		202.21	13,429			8,610		8,610	92					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/15/2023	06/16/2025	1,964		202.10	14,332			9,370		9,370	177					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/26/2023	06/27/2025	1,510		200.72	10,908			8,514		8,514	604					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/13/2023	07/14/2025	1,542		200.40	11,155			9,221		9,221	571					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/17/2023	07/15/2025	3,117		200.83	22,536			18,702		18,702	1,153					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/26/2023	07/25/2025	3,524		202.32	25,597			17,726		17,726	458					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/11/2023	08/14/2025	2,826		200.30	20,376			18,057		18,057	1,724					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/15/2023	08/15/2025	5,052		199.94	36,259			32,885		32,885	3,081					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/24/2023	08/27/2025	693		199.18	4,954			4,871		4,871	540					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/13/2023	09/12/2025	3,890		202.55	28,210			20,814		20,814	1,478					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/15/2023	09/16/2025	7,569		202.66	54,917			40,269		40,269	2,952					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/26/2023	09/26/2025	1,327		200.38	9,496			8,748		8,748	1,009					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/12/2023	10/14/2025	1,912		198.74	13,604			14,608		14,608	1,683					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/16/2023	10/15/2025	5,314		198.14	37,697			42,462		42,462	5,102					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/26/2023	10/27/2025	2,478		197.31	17,506			21,215		21,215	2,776					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/13/2023	11/14/2025	1,999		197.59	14,181			16,992		16,992	2,299					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/15/2023	11/17/2025	2,189		197.81	15,588			18,365		18,365	2,474					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/22/2023	11/26/2025	855		197.67	6,101			7,284		7,284	1,009					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/13/2023	12/12/2025	1,404		196.55	9,964			13,017		13,017	1,924					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/15/2023	12/15/2025	1,928		196.55	13,758			17,914		17,914	2,661					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/26/2023	12/23/2025	8,951		198.41	64,469			74,116		74,116	21,483					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/11/2024	01/14/2026	2,546		198.77		18,418		20,824		20,824	2,405					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/16/2024	01/15/2026	4,437		198.32		32,032		37,406		37,406	5,374					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/26/2024	01/27/2026	1,665		199.38		12,085		13,188		13,188	1,103					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/14/2024	02/13/2026	2,416		201.59		17,581		16,669		16,669	(912)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/15/2024	02/17/2026	4,793		201.96		35,042		32,305		32,305	(2,737)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/26/2024	02/27/2026	2,222		203.89		16,353		13,153		13,153	(3,200)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/14/2024	03/13/2026	4,269		204.73		31,551		24,120		24,120	(7,431)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/15/2024	03/16/2026	4,043		204.53		29,772		23,250		23,250	(6,522)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/26/2024	03/27/2026	1,195		207.50		8,953		5,558		5,558	(3,395)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2024	04/14/2026	1,101		206.15		8,149		5,803		5,803	(2,346)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2024	04/15/2026	5,206		206.11		38,413		27,540		27,540	(10,874)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2024	04/27/2026	569		205.70		4,189		3,140		3,140	(1,049)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2024	05/14/2026	1,918		207.52		14,288		9,455		9,455	(4,833)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2024	05/15/2026	3,302		208.38		24,768		15,287		15,287	(9,481)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2024	05/27/2026	1,734		207.08		12,888		8,599		8,599	(4,289)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2024	06/12/2026	1,939		205.82		14,364		22,294		22,294	7,930					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/17/2024	06/15/2026	3,330		205.40		24,624		38,196		38,196	13,572					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2024	06/26/2026	252		206.30		1,872		1,419		1,419	(453)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2024	07/14/2026	1,837		209.07		13,939		8,669		8,669	(5,270)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2026	2,494		209.73		18,985		11,247		11,247	(7,738)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2024	07/27/2026	1,342		205.62		10,019		8,121		8,121	(1,898)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2026	3,561		204.70		26,754		23,184		23,184	(3,570)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2024	08/17/2026	2,441		205.23		18,337		15,404		15,404	(2,933)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2024	08/27/2026	1,623		206.38		12,295		9,609		9,609	(2,685)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2024	09/14/2026	2,808		207.24		21,476		15,979		15,979	(5,496)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/17/2024	09/15/2026	5,633		207.19		43,062		32,049		32,049	(11,013)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2024	09/25/2026	2,474		208.14		19,004		13,411		13,411	(5,593)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2024	10/14/2026	1,770		207.30		13,469		10,286		10,286	(3,183)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2024	10/15/2026	2,923		207.29		22,240		17,014		17,014	(5,226)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/24/2024	10/27/2026	886		207.75		6,753		5,057		5,057	(1,696)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2024	11/13/2026	2,137		204.96		15,943		14,617		14,617	(1,326)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2024	11/16/2026	1,981		204.41		14,742		14,008		14,008	(734)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2024	11/25/2026	1,732		206.10		12,995		11,069		11,069	(1,926)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2024	12/14/2026	4,746		206.26		35,734		30,757		30,757	(4,977)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/16/2024	12/15/2026	1,546		206.39		11,612		9,938		9,938	(1,673)					-	0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2024	12/23/2026	1,651		204.75		12,269		11,721		11,721	(549)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2024	01/14/2025	2,095		215.30		14,071		5,174		5,174	(8,897)					-	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)
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/16/2024	01/15/2025	3,151		213.89		21,029		11,092		11,092	(9,937)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2024	01/27/2025	1,202		213.80		8,044		4,772		4,772	(3,272)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2024	02/14/2025	1,564		211.04		10,329		10,023		10,023	(306)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2024	02/18/2025	2,475		212.09		16,433		14,085		14,085	(2,348)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	822		211.73		5,464		5,038		5,038	(426)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	741		213.34		5,009		3,955		3,955	(1,054)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2024	03/17/2025	3,975		213.36		26,882		21,423		21,423	(5,459)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2025	987		215.87		6,795		4,105		4,105	(2,690)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/12/2024	04/14/2025	1,225		211.38		8,262		8,712		8,712	450					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	5,628		210.02		37,706		45,193		45,193	7,487					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/26/2024	04/25/2025	1,345		211.12		9,060		10,008		10,008	949					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2024	05/14/2025	2,120		214.65		14,469		11,955		11,955	(2,514)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	3,972		215.76		27,253		20,178		20,178	(7,075)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	300		213.38		2,054		1,956		1,956	(99)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	1,585		213.94		10,984		20,520		20,520	9,536					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/17/2024	06/16/2025	3,878		213.53		26,827		50,100		50,100	23,272					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2024	06/27/2025	173		213.86		1,214		1,154		1,154	(60)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/12/2024	07/14/2025	731		217.64		5,168		3,697		3,697	(1,471)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2024	07/15/2025	1,902		217.13		13,464		10,081		10,081	(3,383)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	558		220.33		4,022		2,294		2,294	(1,728)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2024	08/14/2025	1,331		222.36		9,650		4,845		4,845	(4,804)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2024	08/15/2025	3,832		222.33		27,775		14,026		14,026	(13,750)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	1,385		225.22		10,202		4,045		4,045	(6,157)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	711		227.73		5,314		1,743		1,743	(3,571)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/16/2024	09/15/2025	8,434		228.96		63,530		18,554		18,554	(44,976)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2024	09/26/2025	1,038		228.34		7,845		2,553		2,553	(5,291)					-	0001

SCHEDULE DB - PART A - SECTION 1

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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 - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/11/2024	10/14/2025	1,200		225.92		8,997		3,875		3,875	(5,123)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	4,210		227.30		31,677		12,126		12,126	(19,551)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/25/2024	10/27/2025	1,300		224.63		9,753		4,849		4,849	(4,904)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2024	11/14/2025	1,853		223.39		14,117		7,950		7,950	(6,167)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	2,240		223.25		17,300		9,720		9,720	(7,580)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2024	11/26/2025	1,138		227.63		8,858		3,391		3,391	(5,467)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	1,071		222.22		8,092		5,302		5,302	(2,791)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/16/2024	12/15/2025	2,301		221.25		17,459		12,285		12,285	(5,174)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	1,203		216.91		8,717		8,579		8,579	(138)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/14/2025	429		219.03	3,939			313		313	(2,283)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/17/2023	01/15/2025	1,047		218.71	9,641			911		911	(5,424)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/27/2025	442		219.51	4,074			486		486	(2,139)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2023	02/14/2025	871		217.09	7,919			2,316		2,316	(3,796)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2023	02/18/2025	3,406		217.00	30,964			9,501		9,501	(14,610)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2025	126		214.73	1,131			536		536	(488)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/14/2025	267		213.56	2,388			1,412		1,412	(849)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2023	03/17/2025	976		214.14	8,778			4,890		4,890	(3,406)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2025	61		214.33	545			309		309	(203)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2023	04/14/2025	83		217.27	752			326		326	(292)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/17/2023	04/15/2025	1,835		217.42	16,638			7,139		7,139	(6,441)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2023	04/25/2025	1,132		216.45	10,266			5,128		5,128	(3,769)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/12/2023	05/14/2025	976		214.05	8,799			5,937		5,937	(2,890)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2023	05/15/2025	1,419		213.59	12,726			9,008		9,008	(4,128)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/26/2023	05/27/2025	114		210.06	1,008			986		986	(283)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2023	06/13/2025	84		213.48	765			576		576	(219)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2023	06/16/2025	1,113		214.78	10,158			6,877		6,877	(2,949)					-	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 - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2023	06/27/2025	131		213.35	1,187			930		930	(322)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2025	988		214.65	9,074			6,558		6,558	(2,588)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2023	07/25/2025	130		215.36	1,204			833		833	(334)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2023	08/14/2025	366		213.40	3,377			2,840		2,840	(815)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2023	08/15/2025	1,698		211.97	15,552			14,300		14,300	(3,804)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/25/2023	08/27/2025	128		211.25	1,166			1,141		1,141	(272)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2023	09/12/2025	222		212.08	2,012			1,919		1,919	(452)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/15/2025	1,861		211.15	16,820			17,105		17,105	(3,685)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2023	09/26/2025	185		205.62	1,623			2,321		2,321	(307)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/14/2025	548		204.43	4,782			7,358		7,358	(1,014)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/16/2023	10/15/2025	1,193		204.45	10,419			16,028		16,028	(2,196)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2023	10/27/2025	1,379		201.54	11,759			21,187		21,187	(2,400)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2023	11/14/2025	164		206.94	1,452			1,990		1,990	(291)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/17/2025	1,103		206.69	9,713			13,546		13,546	(1,930)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/26/2025	34		207.95	299			391		391	(59)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/12/2025	377		215.10	3,491			3,028		3,028	(693)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2023	12/15/2025	647		214.78	5,991			5,313		5,313	(1,178)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/26/2025	1,129		216.18	10,541			8,680		8,680	34					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2024	01/14/2026	539		215.30		5,000		4,440		4,440	(560)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/16/2024	01/15/2026	1,721		213.89		15,861		15,330		15,330	(531)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2024	01/27/2026	561		213.80		5,184		5,079		5,079	(105)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2024	02/13/2026	1,090		211.04		9,913		11,487		11,487	1,574					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2024	02/17/2026	2,268		212.09		20,731		22,770		22,770	2,039					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2026	66		211.73		606		681		681	75					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/13/2026	581		213.34		5,406		5,591		5,591	185					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2024	03/16/2026	1,233		213.36		11,441		11,883		11,883	442					-	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)
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2026	408		215.87		3,881		3,502		3,502	(379)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/12/2024	04/14/2026	558		211.38		5,157		6,029		6,029	872					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2026	2,105		210.02		19,271		24,160		24,160	4,889					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/26/2024	04/27/2026	137		211.12		1,267		1,512		1,512	245					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2024	05/14/2026	960		214.65		9,023		9,098		9,098	75					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2026	1,187		215.76		11,213		10,690		10,690	(522)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2026	183		213.38		1,728		1,855		1,855	127					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/12/2026	332		213.94		3,181		6,651		6,651	3,470					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/17/2024	06/15/2026	796		213.53		7,616		15,923		15,923	8,307					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2024	06/26/2026	187		213.86		1,812		1,897		1,897	85					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/12/2024	07/14/2026	129		217.64		1,268		1,113		1,113	(156)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2024	07/15/2026	511		217.13		5,028		4,534		4,534	(494)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/27/2026	340		220.33		3,405		2,624		2,624	(781)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2024	08/14/2026	1,147		222.36		11,654		8,154		8,154	(3,500)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2024	08/17/2026	463		222.33		4,697		3,308		3,308	(1,389)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2026	719		225.22		7,420		4,503		4,503	(2,917)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/14/2026	470		227.73		4,954		2,650		2,650	(2,304)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/16/2024	09/15/2026	1,424		228.96		15,126		7,546		7,546	(7,580)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2024	09/25/2026	289		228.34		3,089		1,601		1,601	(1,488)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/11/2024	10/14/2026	133		225.92		1,398		846		846	(552)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2026	647		227.30		6,850		3,854		3,854	(2,996)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/25/2024	10/27/2026	116		224.63		1,225		794		794	(431)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2024	11/13/2026	577		223.39		6,192		4,256		4,256	(1,936)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/16/2026	963		223.25		10,492		7,155		7,155	(3,337)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2024	11/27/2026	40		227.63		434		233		233	(201)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/14/2026	95		222.22		1,004		752		752	(252)					-	0001

SCHEDULE DB - PART A - SECTION 1

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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 - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/16/2024	12/15/2026	692		221.25		7,390		5,740		5,740	(1,650)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/24/2026	231		216.91		2,365		2,296		2,296	(69)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2022	01/14/2025	522		235.42	7,109						(1,008)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/18/2022	01/15/2025	428		233.62	5,750						(959)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2022	01/27/2025	74		230.27	978			1		1	(219)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2022	02/14/2025	87		228.76	1,130			14		14	(287)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2022	02/18/2025	634		228.78	8,207			120		120	(2,073)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2022	03/14/2025	276		228.32	3,515			246		246	(737)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2022	03/17/2025	459		228.85	5,859			408		408	(1,239)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/25/2022	03/27/2025	376		231.65	4,794			124		124	(1,003)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/14/2025	86		233.28	1,094			30		30	(217)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/18/2022	04/15/2025	794		232.90	10,138			310		310	(2,041)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2022	04/25/2025	1,267		230.48	16,002			900		900	(3,585)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/14/2025	551		228.88	6,905			628		628	(1,591)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/16/2022	05/15/2025	2,159		229.29	27,126			2,353		2,353	(6,153)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/27/2025	564		232.36	7,126			513		513	(1,460)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/13/2025	163		220.37	1,894			622		622	(497)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2022	06/16/2025	721		221.85	8,464			2,402		2,402	(2,164)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2025	211		222.24	2,510			711		711	(611)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2022	07/15/2025	1,299		223.29	15,254			4,247		4,247	(4,091)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2025	1,570		226.15	19,064			4,442		4,442	(4,066)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2022	08/15/2025	1,193		226.23	14,526			3,366		3,366	(3,079)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/27/2025	2,730		223.06	32,521			10,648		10,648	(7,017)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/12/2025	433		219.30	5,035			2,361		2,361	(1,061)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2022	09/15/2025	1,807		218.61	20,896			10,769		10,769	(4,535)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/26/2025	89		212.41	982			786		786	(195)					-	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 - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2022	10/14/2025	57		211.90	616			523		523	(131)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	10/15/2025	2,380		212.18	27,500			21,658		21,658	(5,522)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2022	10/27/2025	202		213.29	2,223			1,746		1,746	(458)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2022	11/14/2025	573		214.74	6,285			4,657		4,657	(1,254)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	11/17/2025	2,390		215.48	26,280			18,690		18,690	(5,234)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/23/2022	11/26/2025	305		216.24	3,406			2,326		2,326	(653)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/12/2025	183		218.48	2,092			1,239		1,239	(379)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2022	12/15/2025	3,228		218.40	36,801			22,047		22,047	(6,650)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2022	12/26/2025	626		215.73	6,912			5,056		5,056	(1,227)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/14/2026	96		219.03	1,082			659		659	(196)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/17/2023	01/15/2026	3,095		218.71	34,866			21,699		21,699	(5,850)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/27/2026	27		219.51	307			186		186	(54)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2023	02/17/2026	2,207		217.00	24,285			17,659		17,659	(4,106)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2026	1,025		214.73	11,110			9,313		9,313	(1,834)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/13/2026	613		213.56	6,681			5,975		5,975	(871)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2023	03/16/2026	2,386		214.14	26,163			22,646		22,646	(4,081)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2026	532		214.33	5,871			5,048		5,048	(883)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2023	04/14/2026	253		217.27	2,811			2,119		2,119	(448)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/17/2023	04/15/2026	3,275		217.42	36,312			27,213		27,213	(5,796)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2023	04/27/2026	1,525		216.45	16,797			13,432		13,432	(2,622)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2023	05/15/2026	679		213.59	7,424			6,924		6,924	(1,113)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2023	06/12/2026	61		213.48	672			636		636	(93)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2023	06/15/2026	624		214.78	6,914			6,170		6,170	(942)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2023	07/14/2026	200		215.15	2,232			1,987		1,987	(322)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2026	871		214.65	9,705			8,851		8,851	(1,403)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2023	07/27/2026	2,656		215.36	29,916			26,401		26,401	(4,143)					-	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)
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2023	08/14/2026	942		213.40	10,573			10,342		10,342	(1,385)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2023	08/17/2026	1,826		211.97	20,201			21,105		21,105	(2,775)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/25/2023	08/27/2026	85		211.25	938			1,018		1,018	(128)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/15/2026	1,255		211.15	13,701			15,198		15,198	(1,795)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2023	09/25/2026	943		205.62	9,972			13,983		13,983	(1,444)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/14/2026	68		204.43	720			1,062		1,062	(123)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/16/2023	10/15/2026	1,854		204.45	19,443			28,733		28,733	(3,337)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2023	10/27/2026	382		201.54	3,927			6,514		6,514	(730)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2023	11/13/2026	174		206.94	1,861			2,505		2,505	(284)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/16/2026	798		206.69	8,498			11,599		11,599	(1,309)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2026	139		207.95	1,502			1,950		1,950	(219)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/14/2026	19		215.10	210			203		203	(25)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2023	12/15/2026	987		214.78	11,088			10,907		10,907	(1,342)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/24/2026	916		216.18	10,454			9,654		9,654	(1,191)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2024	01/14/2027	204		215.30		2,310		2,254		2,254	(56)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/16/2024	01/15/2027	1,384		213.89		15,510		16,067		16,067	557					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2024	02/12/2027	1,099		211.04		12,064		14,258		14,258	2,194					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2024	02/16/2027	462		212.09		5,116		5,794		5,794	679					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/26/2027	80		211.73		889		1,023		1,023	134					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/12/2027	436		213.34		4,901		5,292		5,292	391					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2024	03/15/2027	1,275		213.36		14,307		15,477		15,477	1,169					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/25/2027	788		215.87		9,044		8,804		8,804	(240)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/12/2024	04/14/2027	303		211.38		3,373		3,972		3,972	600					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2027	3,133		210.02		34,611		42,954		42,954	8,343					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/26/2024	04/27/2027	1,198		211.12		13,308		15,926		15,926	2,619					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2024	05/14/2027	298		214.65		3,379		3,554		3,554	175					-	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 - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/17/2027	848		215.76		9,699		9,754		9,754	55					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2027	309		213.38		3,538		3,863		3,863	326					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/14/2027	710		213.94		8,269		17,549		17,549	9,280					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/17/2024	06/15/2027	262		213.53		3,046		6,465		6,465	3,418					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2024	06/25/2027	496		213.86		5,819		6,166		6,166	346					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/12/2024	07/14/2027	202		217.64		2,424		2,238		2,238	(186)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2024	07/15/2027	507		217.13		6,061		5,704		5,704	(357)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/27/2027	59		220.33		719		600		600	(119)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2024	08/13/2027	450		222.36		5,580		4,304		4,304	(1,276)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2024	08/16/2027	603		222.33		7,437		5,780		5,780	(1,657)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2027	417		225.22		5,264		3,639		3,639	(1,625)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/14/2027	509		227.73		6,577		4,106		4,106	(2,472)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/16/2024	09/15/2027	1,577		228.96		20,541		12,172		12,172	(8,369)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2024	09/27/2027	451		228.34		5,912		3,586		3,586	(2,326)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/11/2024	10/14/2027	956		225.92		12,269		8,366		8,366	(3,903)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2027	1,518		227.30		19,596		12,659		12,659	(6,937)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/25/2024	10/27/2027	49		224.63		631		451		451	(180)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2024	11/12/2027	931		223.39		12,189		9,004		9,004	(3,185)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/15/2027	291		223.25		3,894		2,833		2,833	(1,061)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2024	11/26/2027	1,111		227.63		14,876		9,114		9,114	(5,763)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/14/2027	486		222.22		6,296		4,957		4,957	(1,339)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/16/2024	12/15/2027	231		221.25		2,989		2,425		2,425	(564)					-	0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/27/2027	290		216.91		3,604		3,509		3,509	(95)					-	0001
S&P500 OTC European Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	74		4,783.83		15,771		55,659		55,659	39,888					-	0001
S&P500 OTC European Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2024	01/15/2025	1,637		4,765.98		354,835		1,226,177		1,226,177	871,342					-	0001
S&P500 OTC European Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2025	10		4,890.97		2,088		6,397		6,397	4,309					-	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 Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	99		5,000.62		22,572		59,399		59,399	36,827					-	0001
S&P500 OTC European Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTWT807	02/15/2024	02/18/2025	1,198		5,029.73		275,388		689,076		689,076	413,688					-	0001
S&P500 OTC European Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	10		5,078.18		2,423		5,461		5,461	3,038					-	0001
S&P500 OTC European Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	03/14/2024	03/14/2025	90		5,150.48		37,685		45,957		45,957	8,272					-	0001
S&P500 OTC European Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTWT807	03/15/2024	03/17/2025	1,635		5,117.09		404,963		900,815		900,815	495,852					-	0001
S&P500 OTC European Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	03/27/2024	03/27/2025	47		5,248.49		10,423		20,104		20,104	9,681					-	0001
S&P500 OTC European Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	68		5,123.41		18,114		41,179		41,179	23,066					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	1,539		5,061.82		347,158		1,035,535		1,035,535	688,377					-	0001
S&P500 OTC European Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	44		5,099.96		10,900		28,188		28,188	17,288					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTWT807	05/14/2024	05/14/2025	99		5,246.68		24,018		53,120		53,120	29,101					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	05/15/2024	05/15/2025	1,204		5,308.15		497,291		576,554		576,554	79,263					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	51		5,304.72		21,029		24,578		24,578	3,550					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	06/14/2024	06/13/2025	99		5,431.60		18,593		39,199		39,199	20,606					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	1,048		5,473.23		264,957		373,181		373,181	108,224					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	51		5,482.87		13,310		18,127		18,127	4,817					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	42		5,615.35		10,948		10,963		10,963	15					-	0001
S&P500 OTC European Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	886		5,631.22		232,105		217,492		217,492	(14,613)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	37		5,459.10		8,962		15,459		15,459	6,497					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	105		5,455.21		28,750		47,179		47,179	18,429					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	1,113		5,543.22		292,387		403,264		403,264	110,877					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	88		5,625.80		19,080		27,118		27,118	8,038					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	106		5,626.02		24,098		35,824		35,824	11,726					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	1,578		5,633.09		430,240		512,804		512,804	82,564					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	27		5,738.17		7,344		6,981		6,981	(363)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573 ZBUT11V806EZRVTWT807	10/11/2024	10/14/2025	65		5,815.03		18,810		13,003		13,003	(5,807)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/15/2024	10/15/2025	1,238		5,815.26		293,878		280,167		280,167	(13,711)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	48		5,808.12		14,022		11,816		11,816	(2,206)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573 ZBUT11V806EZRVTWT807	11/14/2024	11/14/2025	20		5,949.17		5,564		3,714		3,714	(1,849)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2024	11/17/2025	967		5,870.62		222,624		219,378		219,378	(3,245)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTWT807	11/26/2024	11/26/2025	11		6,021.63		3,174		1,957		1,957	(1,217)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/13/2024	12/12/2025	111		6,051.09		23,080		18,134		18,134	(4,945)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTWT807	12/16/2024	12/15/2025	728		6,074.08		212,256		112,412		112,412	(99,844)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	60		5,970.84		21,360		12,851		12,851	(8,510)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/16/2024	01/15/2025	741		4,765.98		40,595		114,871		114,871	74,276					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/16/2024	01/15/2025	945		4,765.98		61,227		180,968		180,968	119,741					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2024	02/18/2025	559		5,029.73		30,921		55,106		55,106	24,185					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2024	02/18/2025	452		5,029.73		27,479		50,299		50,299	22,820					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2024	02/18/2025	64		5,029.73		11,392		26,263		26,263	14,871					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2024	03/17/2025	737		5,117.09		38,474		46,381		46,381	7,906					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2024	03/17/2025	970		5,117.09		55,089		69,658		69,658	14,568					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2024	03/17/2025	40		5,117.09		7,405		13,665		13,665	6,260					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	627		5,061.82		31,105		52,133		52,133	21,028					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	663		5,061.82		36,266		61,537		61,537	25,271					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	04/15/2024	04/15/2025	80		5,061.82		14,733		29,817		29,817	15,083					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2024	05/15/2025	538		5,308.15		31,130		32,078		32,078	948					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2024	05/15/2025	549		5,308.15		34,677		36,902		36,902	2,225					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2024	05/15/2025	36		5,308.15		7,182		10,391		10,391	3,209					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/17/2024	06/16/2025	416		5,473.23		26,174		16,654		16,654	(9,520)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/17/2024	06/16/2025	546		5,473.23		37,636		24,733		24,733	(12,903)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/17/2024	06/16/2025	108		5,473.23		22,792		22,879		22,879	87					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2024	07/15/2025	460		5,631.22		27,724		13,067		13,067	(14,657)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2024	07/15/2025	643		5,631.22		42,342		20,617		20,617	(21,725)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2024	07/15/2025	25		5,631.22		5,157		3,666		3,666	(1,491)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2024	08/15/2025	331		5,543.22		18,350		15,489		15,489	(2,861)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2024	08/15/2025	575		5,543.22		34,738		29,707		29,707	(5,031)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2024	08/15/2025	36		5,543.22		6,692		6,423		6,423	(269)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/16/2024	09/15/2025	712		5,633.09		38,525		24,642		24,642	(13,883)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/16/2024	09/15/2025	1,158		5,633.09		68,492		44,362		44,362	(24,129)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/16/2024	09/15/2025	89		5,633.09		15,230		11,863		11,863	(3,368)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	649		5,815.26		37,373		16,858		16,858	(20,514)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	469		5,815.26		28,938		13,473		13,473	(15,465)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	108		5,815.26		18,526		10,272		10,272	(8,254)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	102		5,815.26		19,728		11,056		11,056	(8,672)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2024	11/17/2025	217		5,870.62		14,014		3,971		3,971	(10,043)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2024	11/17/2025	495		5,870.62		34,848		10,220		10,220	(24,628)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2024	11/17/2025	38		5,870.62		7,101		3,231		3,231	(3,870)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/16/2024	12/15/2025	276		6,074.08		17,253		3,568		3,568	(13,684)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/16/2024	12/15/2025	446		6,074.08		33,013		7,324		7,324	(25,689)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	380		4,783.83		146,894		417,968		417,968	271,074					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2024	01/15/2025	3,906		4,765.98		1,530,317		4,280,709		4,280,709	2,750,392					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2024	01/15/2025	96		4,880.36		30,503		94,339		94,339	63,837					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2025	204		4,890.97		80,761		202,798		202,798	122,038					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	497		5,000.62		208,090		435,224		435,224	227,134					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/18/2025	2,872		5,029.73		1,197,655		2,434,406		2,434,406	1,236,751					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/18/2025	92		5,150.44		31,181		67,191		67,191	36,010					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	251		5,078.18		101,063		201,255		201,255	100,192					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	437		5,150.48		183,849		326,093		326,093	142,244					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	2,946		5,117.09		1,308,333		2,294,609		2,294,609	986,275					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	81		5,219.43		30,719		55,210		55,210	24,491					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2025	185		5,248.49		78,137		122,750		122,750	44,614					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	560		5,123.41		260,728		443,463		443,463	182,735					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	3,222		5,061.82		1,431,662		2,737,263		2,737,263	1,305,602					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	95		5,163.06		36,246		71,676		71,676	35,431					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	227		5,099.96		100,696		185,868		185,868	85,172					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	260		5,246.68		114,272		182,453		182,453	68,181					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	2,501		5,308.15		1,032,703		1,626,267		1,626,267	593,564					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	66		5,414.31		22,974		37,161		37,161	14,187					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	113		5,304.72		47,079		74,783		74,783	27,704					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	330		5,431.60		138,739		188,882		188,882	50,142					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	2,374		5,473.23		1,070,706		1,285,628		1,285,628	214,922					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	71		5,607.32		26,013		31,559		31,559	5,546					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	86		5,482.87		40,337		46,986		46,986	6,649					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	180		5,615.35		82,738		83,417		83,417	679					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	2,248		5,631.22		1,044,280		1,020,133		1,020,133	(24,147)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	75		5,763.55		28,578		27,649		27,649	(929)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	202		5,459.10		88,293		119,193		119,193	30,900					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	317		5,455.21		143,074		195,324		195,324	52,250					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	2,574		5,543.22		1,179,941		1,420,140		1,420,140	240,199					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	88		5,676.26		32,740		40,351		40,351	7,611					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	249		5,625.80		106,920		125,463		125,463	18,543					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	270		5,626.02		116,677		144,330		144,330	27,653					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	3,692		5,633.09		1,709,663		1,959,839		1,959,839	250,177					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	108		5,757.02		41,280		48,514		48,514	7,233					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	231		5,738.17		108,065		108,826		108,826	761					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	338		5,815.03		167,167		142,249		142,249	(24,918)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	2,833		5,815.26		1,307,231		1,275,352		1,275,352	(31,880)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	74		5,934.47		28,425		28,192		28,192	(233)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	363		5,808.12		178,758		168,264		168,264	(10,495)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	326		5,949.17		162,681		135,104		135,104	(27,577)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	1,888		5,870.62		872,391		868,840		868,840	(3,551)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	74		6,011.51		27,697		28,314		28,314	617					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	223		6,021.63		93,429		89,286		89,286	(4,143)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	198		6,051.09		92,872		77,458		77,458	(15,414)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	1,770		6,074.08		904,243		671,450		671,450	(232,794)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	44		6,219.86		18,153		13,523		13,523	(4,629)					-	0001
S&P500 OTC European Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	245		5,970.84		113,980		109,028		109,028	(4,952)					-	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										6,310,160	27,108,310	0	43,928,744	XXX	43,928,744	11,595,501	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										6,310,160	27,108,310	0	43,928,744	XXX	43,928,744	11,595,501	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	2,495		0.00													
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										6,310,160	27,108,310	0	43,928,744	XXX	43,928,744	11,595,501	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										6,310,160	27,108,310	0	43,928,744	XXX	43,928,744	11,595,501	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	74		4,915.39		(9,754)		(45,884)		(45,884)	(36,129)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2024	01/15/2025	168		4,839.85		(28,104)		(113,353)		(113,353)	(85,249)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2024	01/15/2025	1,376		4,861.30		(213,561)		(899,862)		(899,862)	(686,301)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/16/2024	01/15/2025	93		5,180.62		(2,999)		(31,147)		(31,147)	(28,148)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2025	10		5,037.70		(1,222)		(4,991)		(4,991)	(3,769)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	65		5,113.13		(10,222)		(31,980)		(31,980)	(21,758)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	33		5,188.14		(3,969)		(13,893)		(13,893)	(9,925)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/18/2025	174		5,110.21		(30,888)		(86,133)		(86,133)	(55,245)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/18/2025	984		5,130.32		(163,317)		(467,455)		(467,455)	(304,138)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/18/2025	40		5,391.87		(2,323)		(8,631)		(8,631)	(6,308)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	10		5,268.61		(1,097)		(3,562)		(3,562)	(2,466)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	90		5,356.50		(26,206)		(27,676)		(27,676)	(1,469)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	139		5,193.85		(27,438)		(65,792)		(65,792)	(38,354)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	114		5,206.64		(21,821)		(52,832)		(52,832)	(31,011)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	1,295		5,219.43		(237,909)		(582,082)		(582,082)	(344,173)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	87		5,500.87		(5,798)		(14,863)		(14,863)	(9,065)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	33		5,225.88		(6,700)		(16,644)		(16,644)	(9,944)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	35		5,289.92		(5,887)		(15,400)		(15,400)	(9,513)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	201		5,147.87		(33,402)		(118,035)		(118,035)	(84,633)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	1,279		5,163.06		(201,865)		(733,060)		(733,060)	(531,195)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	59		5,456.64		(1,626)		(16,618)		(16,618)	(14,991)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	44		5,252.96		(6,805)		(21,530)		(21,530)	(14,724)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	50		5,364.73		(8,495)		(21,000)		(21,000)	(12,505)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	49		5,404.08		(7,327)		(18,707)		(18,707)	(11,380)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	88		5,387.77		(31,248)		(35,105)		(35,105)	(3,857)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	48		5,401.04		(16,688)		(18,555)		(18,555)	(1,868)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	984		5,414.31		(335,834)		(368,808)		(368,808)	(32,974)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	85		5,727.49		(18,405)		(7,830)		(7,830)	10,574					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	51		5,437.34		(13,444)		(18,045)		(18,045)	(4,601)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	99		5,567.39		(7,112)		(26,529)		(26,529)	(19,417)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	110		5,560.80		(21,180)		(30,085)		(30,085)	(8,905)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	519		5,582.69		(93,720)		(132,208)		(132,208)	(38,488)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	288		5,596.38		(49,865)		(69,950)		(69,950)	(20,085)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	131		5,911.09		(6,525)		(4,776)		(4,776)	1,748					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	32		5,565.11		(6,386)		(8,798)		(8,798)	(2,413)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	20		5,647.36		(3,056)		(4,069)		(4,069)	(1,013)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	36		5,755.73		(6,121)		(5,375)		(5,375)	745					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	6		5,868.04		(745)		(534)		(534)	211					-	0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	118		5,726.95		(22,343)		(20,032)		(20,032)	2,311					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	465		5,743.84		(88,159)		(73,408)		(73,408)	14,751					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	262		5,757.92		(49,775)		(38,900)		(38,900)	10,875					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	42		6,081.72		(2,233)		(669)		(669)	1,564					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	27		5,459.10		(2,881)		(6,497)		(6,497)	(3,616)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	10		5,459.10		(333)		(1,165)		(1,165)	(832)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	105		5,646.14		(14,950)		(29,605)		(29,605)	(14,655)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	124		5,637.45		(25,114)		(35,019)		(35,019)	(9,905)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	470		5,654.08		(90,614)		(126,260)		(126,260)	(35,646)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	392		5,667.94		(72,524)		(100,985)		(100,985)	(28,461)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	127		5,992.22		(6,889)		(8,365)		(8,365)	(1,476)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	29		5,724.25		(3,369)		(6,713)		(6,713)	(3,344)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	59		5,878.96		(2,054)		(7,886)		(7,886)	(5,833)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	106		5,780.74		(12,198)		(23,435)		(23,435)	(11,237)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	399		5,728.85		(84,077)		(100,414)		(100,414)	(16,337)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	643		5,745.75		(129,031)		(153,942)		(153,942)	(24,911)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	344		5,759.83		(66,239)		(78,957)		(78,957)	(12,718)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	192		6,061.20		(12,425)		(13,911)		(13,911)	(1,486)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	27		5,910.32		(4,461)		(4,100)		(4,100)	361					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	65		5,989.48		(11,756)		(7,271)		(7,271)	4,486					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	238		5,914.12		(39,341)		(40,136)		(40,136)	(795)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	565		5,931.57		(87,451)		(90,111)		(90,111)	(2,660)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	364		5,946.10		(53,172)		(55,393)		(55,393)	(2,220)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	71		6,228.14		(1,444)		(3,523)		(3,523)	(2,079)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	48		5,953.32		(9,470)		(7,857)		(7,857)	1,613					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	20		6,142.52		(3,171)		(2,042)		(2,042)	1,129					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	477		5,985.10		(71,213)		(79,583)		(79,583)	(8,371)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	421		6,002.71		(59,094)		(66,676)		(66,676)	(7,582)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	69		6,252.21		(1,662)		(4,705)		(4,705)	(3,042)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	11		6,172.17		(2,084)		(1,259)		(1,259)	824					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	38		6,187.24		(3,079)		(4,201)		(4,201)	(1,122)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	73		6,232.62		(4,051)		(7,069)		(7,069)	(3,018)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	97		6,165.19		(22,163)		(10,701)		(10,701)	11,461					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	321		6,195.56		(67,505)		(33,421)		(33,421)	34,084					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	267		6,210.75		(53,655)		(11,091)		(11,091)	42,564					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	43		6,456.75		(3,781)		(1,772)		(1,772)	2,009					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	49		6,194.75		(7,250)		(5,962)		(5,962)	1,288					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	11		6,478.36		(515)		(551)		(551)	(36)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	190		4,879.51		(61,132)		(190,417)		(190,417)	(129,285)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	106		4,927.34		(31,191)		(101,575)		(101,575)	(70,384)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	84		5,154.58		(14,669)		(61,467)		(61,467)	(46,798)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	01/16/2024	01/15/2025	264		4,823.17		(92,754)		(273,968)		(273,968)	(181,214)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	01/16/2024	01/15/2025	1,436		4,849.38		(481,542)		(1,453,905)		(1,453,905)	(972,364)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	01/16/2024	01/15/2025	1,668		4,861.30		(547,347)		(1,669,464)		(1,669,464)	(1,122,118)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	01/16/2024	01/15/2025	96		4,904.19		(28,799)		(92,053)		(92,053)	(63,254)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	01/16/2024	01/15/2025	114		5,066.24		(24,026)		(90,368)		(90,368)	(66,342)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	01/16/2024	01/15/2025	425		5,099.60		(82,924)		(324,110)		(324,110)	(241,187)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2025	62		4,988.79		(20,484)		(55,960)		(55,960)	(35,476)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2025	76		5,001.02		(24,349)		(67,141)		(67,141)	(42,792)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2025	52		5,049.93		(15,084)		(43,268)		(43,268)	(28,184)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2025	14		5,245.57		(2,609)		(8,918)		(8,918)	(6,309)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	02/14/2024	02/14/2025	185		5,113.13		(63,374)		(141,469)		(141,469)	(78,095)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	02/14/2024	02/14/2025	140		5,125.64		(46,895)		(105,327)		(105,327)	(58,431)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	02/14/2024	02/14/2025	106		5,163.14		(33,142)		(75,836)		(75,836)	(42,694)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	02/14/2024	02/14/2025	43		5,250.65		(11,377)		(27,204)		(27,204)	(15,827)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	23		5,363.16		(4,659)		(11,780)		(11,780)	(7,121)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/18/2025	137		5,090.09		(51,549)		(108,233)		(108,233)	(56,685)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/18/2025	1,057		5,117.75		(377,825)		(803,536)		(803,536)	(425,711)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/18/2025	1,269		5,130.32		(444,326)		(949,589)		(949,589)	(505,263)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/18/2025	92		5,175.59		(29,557)		(64,912)		(64,912)	(35,355)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/18/2025	141		5,334.03		(33,133)		(77,696)		(77,696)	(44,563)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/18/2025	268		5,369.24		(57,921)		(138,177)		(138,177)	(80,256)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	67		5,192.44		(22,103)		(46,293)		(46,293)	(24,189)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	82		5,205.13		(26,539)		(55,902)		(55,902)	(29,364)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	52		5,255.92		(15,253)		(32,889)		(32,889)	(17,636)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	49		5,459.04		(9,155)		(21,782)		(21,782)	(12,627)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	63		5,253.49		(22,227)		(40,639)		(40,639)	(18,412)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	70		5,266.37		(24,509)		(44,968)		(44,968)	(20,460)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	173		5,292.12		(57,614)		(106,485)		(106,485)	(48,871)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	106		5,317.87		(33,627)		(62,601)		(62,601)	(28,975)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	24		5,575.39		(4,506)		(8,928)		(8,928)	(4,422)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	61		5,168.26		(24,991)		(44,537)		(44,537)	(19,546)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	133		5,183.61		(53,254)		(95,284)		(95,284)	(42,030)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	1,104		5,206.64		(426,085)		(766,798)		(766,798)	(340,714)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	1,321		5,219.43		(499,712)		(901,711)		(901,711)	(401,999)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	81		5,247.58		(29,228)		(53,083)		(53,083)	(23,854)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	120		5,434.35		(30,946)		(58,424)		(58,424)	(27,479)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	77		5,449.70		(19,169)		(36,278)		(36,278)	(17,109)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/17/2025	129		5,475.29		(30,737)		(58,329)		(58,329)	(27,593)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	294		5,238.69		(115,168)		(201,904)		(201,904)	(86,736)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	154		5,251.50		(59,080)		(103,883)		(103,883)	(44,803)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	70		5,289.92		(25,403)		(45,067)		(45,067)	(19,664)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	42		5,546.09		(9,554)		(17,862)		(17,862)	(8,307)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	180		5,127.62		(72,519)		(142,215)		(142,215)	(69,696)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	1,309		5,150.40		(507,732)		(1,004,459)		(1,004,459)	(496,727)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	1,462		5,163.06		(555,733)		(1,104,978)		(1,104,978)	(549,245)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	95		5,190.90		(34,614)		(69,271)		(69,271)	(34,658)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	179		5,370.59		(46,960)		(102,177)		(102,177)	(55,217)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	92		5,428.80		(21,436)		(47,966)		(47,966)	(26,530)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	84		5,227.46		(30,337)		(59,427)		(59,427)	(29,089)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	44		5,265.71		(14,823)		(29,476)		(29,476)	(14,653)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	38		5,380.46		(10,398)		(21,657)		(21,657)	(11,259)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	61		5,597.21		(10,536)		(24,174)		(24,174)	(13,638)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	61		5,364.73		(22,315)		(36,956)		(36,956)	(14,641)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	51		5,390.96		(17,702)		(29,540)		(29,540)	(11,838)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	56		5,417.20		(18,547)		(31,216)		(31,216)	(12,669)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	91		5,627.06		(20,304)		(36,430)		(36,430)	(16,126)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	111		5,382.46		(40,529)		(65,252)		(65,252)	(24,724)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	1,050		5,401.04		(371,456)		(601,626)		(601,626)	(230,170)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	414		5,414.31		(142,957)		(232,508)		(232,508)	(89,550)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	677		5,440.85		(222,952)		(365,831)		(365,831)	(142,879)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	66		5,454.12		(21,380)		(35,041)		(35,041)	(13,661)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	165		5,647.87		(35,679)		(63,426)		(63,426)	(27,747)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	84		5,690.34		(16,457)		(29,825)		(29,825)	(13,368)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	104		5,463.86		(32,725)		(55,395)		(55,395)	(22,670)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	4		5,569.96		(1,003)		(1,790)		(1,790)	(787)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	3		5,676.05		(635)		(1,207)		(1,207)	(573)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	2		5,795.41		(272)		(570)		(570)	(298)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	142		5,553.81		(48,596)		(68,285)		(68,285)	(19,689)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	109		5,580.97		(35,328)		(50,050)		(50,050)	(14,722)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	79		5,934.02		(11,422)		(19,024)		(19,024)	(7,601)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	113		5,549.86		(44,671)		(54,565)		(54,565)	(9,894)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	890		5,569.01		(341,804)		(418,183)		(418,183)	(76,379)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	454		5,582.69		(170,402)		(208,894)		(208,894)	(38,491)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	548		5,623.74		(191,872)		(236,326)		(236,326)	(44,454)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	71		5,634.69		(24,492)		(30,207)		(30,207)	(5,715)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	48		5,787.94		(12,455)		(15,723)		(15,723)	(3,268)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	123		5,828.99		(29,141)		(36,910)		(36,910)	(7,769)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	106		5,842.67		(24,444)		(31,071)		(31,071)	(6,627)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/17/2024	06/16/2025	92		5,911.09		(18,368)		(23,494)		(23,494)	(5,127)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	57		5,633.65		(20,748)		(24,763)		(24,763)	(4,015)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	7		5,757.01		(2,189)		(2,659)		(2,659)	(469)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	22		5,990.04		(3,969)		(4,983)		(4,983)	(1,015)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	141		5,769.77		(50,816)		(51,273)		(51,273)	(457)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	38		6,050.54		(8,106)		(8,143)		(8,143)	(37)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	96		5,687.53		(40,857)		(39,795)		(39,795)	1,062					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	82		5,715.69		(33,369)		(32,394)		(32,394)	976					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	899		5,729.77		(360,625)		(349,337)		(349,337)	11,288					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	482		5,743.84		(188,554)		(182,831)		(182,831)	5,723					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	75		5,791.71		(27,263)		(26,355)		(26,355)	908					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	602		5,800.16		(215,200)		(207,598)		(207,598)	7,602					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	46		5,985.99		(11,804)		(11,253)		(11,253)	551					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	41		6,081.72		(8,714)		(8,276)		(8,276)	438					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	168		5,459.10		(57,707)		(80,892)		(80,892)	(23,186)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	33		5,459.10		(8,595)		(12,725)		(12,725)	(4,130)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	114		5,577.95		(42,502)		(60,065)		(60,065)	(17,563)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	137		5,673.42		(43,204)		(63,056)		(63,056)	(19,852)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	66		5,946.18		(11,763)		(19,614)		(19,614)	(7,851)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	1,056		5,637.45		(417,336)		(512,313)		(512,313)	(94,977)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	518		5,659.63		(197,702)		(243,836)		(243,836)	(46,134)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	88		5,703.97		(31,104)		(38,756)		(38,756)	(7,652)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	703		5,709.52		(246,685)		(307,743)		(307,743)	(61,057)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	168		5,881.36		(42,699)		(56,126)		(56,126)	(13,427)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	129		5,972.82		(27,084)		(36,890)		(36,890)	(9,806)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	122		5,752.38		(42,119)		(51,292)		(51,292)	(9,173)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	92		5,780.51		(30,116)		(37,068)		(37,068)	(6,952)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	36		6,146.19		(5,087)		(7,936)		(7,936)	(2,849)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	70		5,752.61		(24,482)		(31,524)		(31,524)	(7,042)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	156		5,780.74		(51,960)		(67,637)		(67,637)	(15,677)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	44		5,935.45		(10,913)		(15,304)		(15,304)	(4,391)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	1,422		5,728.85		(567,015)		(665,359)		(665,359)	(98,344)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	636		5,745.75		(246,725)		(290,672)		(290,672)	(43,947)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	108		5,785.18		(39,192)		(46,625)		(46,625)	(7,432)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	178		5,788.00		(64,260)		(76,499)		(76,499)	(12,239)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	806		5,816.17		(277,977)		(333,339)		(333,339)	(55,362)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	404		5,971.08		(104,442)		(131,871)		(131,871)	(27,429)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/16/2024	09/15/2025	246		6,069.65		(51,705)		(68,189)		(68,189)	(16,484)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	62		5,881.62		(22,945)		(23,825)		(23,825)	(880)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	100		5,895.97		(36,381)		(37,899)		(37,899)	(1,519)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	69		5,953.35		(22,678)		(23,941)		(23,941)	(1,263)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	226		5,960.41		(89,737)		(77,232)		(77,232)	12,505					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	50		6,004.02		(18,419)		(15,934)		(15,934)	2,484					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	62		6,323.85		(12,434)		(11,600)		(11,600)	834					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	95		5,890.86		(38,920)		(38,507)		(38,507)	413					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	1,261		5,917.03		(496,697)		(494,143)		(494,143)	2,554					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	573		5,931.57		(220,431)		(220,006)		(220,006)	425					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	74		5,963.55		(27,056)		(27,037)		(27,037)	19					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	557		6,001.35		(190,072)		(193,293)		(193,293)	(3,222)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	282		6,164.18		(70,222)		(76,297)		(76,297)	(6,075)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	64		6,265.94		(12,593)		(14,492)		(14,492)	(1,898)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	155		5,953.32		(61,088)		(59,329)		(59,329)	1,758					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	47		5,967.84		(17,967)		(17,491)		(17,491)	476					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	85		6,011.40		(30,197)		(29,803)		(29,803)	394					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	5		6,113.05		(1,590)		(1,620)		(1,620)	(29)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	71		6,345.37		(13,082)		(14,838)		(14,838)	(1,755)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	113		6,097.90		(45,087)		(38,096)		(38,096)	6,991					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	133		6,127.65		(50,760)		(43,060)		(43,060)	7,700					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	80		6,484.60		(15,525)		(14,679)		(14,679)	846					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	713		5,970.42		(282,006)		(287,964)		(287,964)	(5,958)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	364		5,988.03		(139,700)		(143,397)		(143,397)	(3,697)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	74		6,040.87		(26,314)		(27,195)		(27,195)	(881)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	677		6,058.48		(230,407)		(242,442)		(242,442)	(12,036)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	79		6,181.76		(21,303)		(23,743)		(23,743)	(2,441)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/17/2025	55		6,296.24		(11,471)		(13,824)		(13,824)	(2,353)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	38		6,157.12		(7,006)		(12,505)		(12,505)	(5,499)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	47		6,172.17		(8,261)		(15,224)		(15,224)	(6,962)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	77		6,217.33		(28,859)		(23,403)		(23,403)	5,456					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	62		6,548.52		(12,716)		(11,258)		(11,258)	1,458					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	92		6,187.24		(34,956)		(29,932)		(29,932)	5,024					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	106		6,217.49		(38,077)		(32,874)		(32,874)	5,203					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	80		6,153.04		(36,155)		(27,146)		(27,146)	9,009					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	596		6,180.38		(259,916)		(195,392)		(195,392)	64,524					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	260		6,195.56		(110,758)		(83,462)		(83,462)	27,296					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	159		6,241.12		(62,980)		(47,659)		(47,659)	15,321					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	44		6,250.23		(17,093)		(12,944)		(12,944)	4,149					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	626		6,271.49		(236,802)		(179,996)		(179,996)	56,806					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2024	12/15/2025	50		6,414.23		(14,835)		(11,605)		(11,605)	3,230					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	41		6,090.26		(15,937)		(15,797)		(15,797)	140					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	54		6,120.11		(19,759)		(19,802)		(19,802)	(43)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	32		6,135.04		(11,602)		(11,697)		(11,697)	(95)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	105		6,164.89		(35,508)		(36,274)		(36,274)	(766)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	13		6,493.29		(2,073)		(2,719)		(2,719)	(647)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2025	47		5,379.70		(4,298)		(13,992)		(13,992)	(9,694)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2025	46		5,366.58		(16,019)		(25,643)		(25,643)	(9,624)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2025	92		5,405.94		(29,966)		(48,217)		(48,217)	(18,251)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2025	47		5,537.16		(11,846)		(19,330)		(19,330)	(7,484)					-	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(17,038,206)	0	(27,824,098)	XXX	(27,824,098)	(10,785,903)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(17,038,206)	0	(27,824,098)	XXX	(27,824,098)	(10,785,903)	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	(17,038,206)	0	(27,824,098)	XXX	(27,824,098)	(10,785,903)	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	(17,038,206)	0	(27,824,098)	XXX	(27,824,098)	(10,785,903)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										6,310,160	10,070,104	0	16,104,646	XXX	16,104,646	809,598	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										6,310,160	10,070,104	0	16,104,646	XXX	16,104,646	809,598	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
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	01/13/2021	01/12/2024	01/12/2024	Expiration	191	38,000	198.82	1,733						1,588			(1,733)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	01/15/2021	01/16/2024	01/16/2024	Closing Sale	1,741	345,001	198.20	15,767	209			209		13,904			(15,558)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	01/26/2021	01/26/2024	01/26/2024	Closing Sale	409	80,999	198.28	3,702	449			449		3,019			(3,252)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	02/11/2021	02/14/2024	02/14/2024	Closing Sale	613	123,000	200.65	5,609	576			576		4,953			(5,033)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	02/16/2021	02/15/2024	02/15/2024	Closing Sale	696	140,000	201.04	6,384	641			641		5,625			(5,743)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	02/25/2021	02/27/2024	02/27/2024	Closing Sale	343	68,000	198.31	3,087	1,913			1,913		2,319			(1,174)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	03/12/2021	03/14/2024	03/14/2024	Closing Sale	659	132,999	201.86	6,038	1,891			1,891		5,294			(4,147)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	03/15/2021	03/15/2024	03/15/2024	Closing Sale	767	155,000	202.01	7,037	1,934			1,934		6,201			(5,103)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	03/26/2021	03/27/2024	03/27/2024	Closing Sale	3,431	689,998	201.10	31,395	21,959			21,959		26,248			(9,436)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	04/14/2021	04/12/2024	04/12/2024	Closing Sale	5,522	1,114,000	201.74	50,576	24,352			24,352		41,796			(26,224)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	04/15/2021	04/15/2024	04/15/2024	Closing Sale	4,825	975,000	202.07	44,265	19,493			19,493		36,931			(24,772)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	05/17/2021	05/15/2024	05/15/2024	Closing Sale	1,175	237,000	201.74	10,760	7,801			7,801		8,492			(2,959)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	05/26/2021	05/23/2024	05/23/2024	Closing Sale	69	14,001	202.44	636	321			321		512			(315)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	06/11/2021	06/14/2024	06/14/2024	Closing Sale	10,992	2,241,999	203.97	102,011	20,335			20,335		84,974			(81,676)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	06/15/2021	06/17/2024	06/17/2024	Closing Sale	1,886	385,000	204.14	17,518	2,376			2,376		14,632			(15,141)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	06/24/2021	06/27/2024	06/27/2024	Closing Sale	594	120,999	203.72	5,481	1,532			1,532		4,460			(3,949)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	07/14/2021	07/12/2024	07/12/2024	Closing Sale	221	45,000	203.88	2,034	1,146			1,146		1,626			(888)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	07/15/2021	07/16/2024	07/16/2024	Closing Sale	5,392	1,095,999	203.25	49,649	34,943			34,943		38,541			(14,706)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	07/26/2021	07/26/2024	07/26/2024	Closing Sale	412	84,000	203.70	3,814	792			792		2,985			(3,022)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	08/12/2021	08/14/2024	08/14/2024	Closing Sale	344	70,000	203.62	3,171	371			371		2,422			(2,800)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	08/16/2021	08/15/2024	08/15/2024	Closing Sale	811	165,000	203.40	7,475	1,485			1,485		5,649			(5,990)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	08/26/2021	08/27/2024	08/27/2024	Closing Sale	6,979	1,421,000	203.60	64,371	19,403			19,403		48,458			(44,969)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	09/14/2021	09/13/2024	09/13/2024	Closing Sale	153	30,999	202.69	1,404	696			696		994			(708)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	09/15/2021	09/17/2024	09/17/2024	Closing Sale	5,718	1,160,001	202.88	52,548	24,643			24,643		37,453			(27,905)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	09/24/2021	09/27/2024	09/27/2024	Closing Sale	134	27,000	202.14	1,220	801			801		825			(419)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	10/13/2021	10/11/2024	10/11/2024	Closing Sale	94	19,000	201.53	857	544			544		541			(313)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	10/15/2021	10/15/2024	10/15/2024	Closing Sale	2,832	573,001	202.30	25,728	14,134			14,134		16,947			(11,594)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	10/27/2021	10/25/2024	10/25/2024	Closing Sale	612	124,000	202.73	5,543	3,070			3,070		3,696			(2,472)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	11/10/2021	11/14/2024	11/14/2024	Closing Sale	2,463	501,000	203.45	22,445	3,718			3,718		15,279			(18,726)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	11/15/2021	11/15/2024	11/15/2024	Closing Sale	2,074	421,999	203.48	18,821	1,929			1,929		12,786			(16,892)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	11/22/2021	11/27/2024	11/27/2024	Closing Sale	59	12,000	202.87	536	199			199		348			(337)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	12/15/2021	12/16/2024	12/16/2024	Closing Sale	1,118	224,999	201.30	10,013	5,689			5,689		5,698			(4,323)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	12/22/2021	12/27/2024	12/27/2024	Closing Sale	1,780	359,982	202.28	16,056	4,396			4,396		9,721			(11,660)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs \\22LR0\\P21HZNBB6K528	01/13/2021	01/12/2024	01/12/2024	Expiration	1,931	383,999	198.82	18,470						17,003			(18,470)			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 - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	01/15/2021	01/16/2024	01/16/2024	Closing Sale	656	129,999	198.20	6,266		79		79		5,564			(6,187)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	01/26/2021	01/26/2024	01/26/2024	Closing Sale	3,354	664,999	198.28	32,053		3,689		3,689		26,452			(28,364)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	02/11/2021	02/14/2024	02/14/2024	Closing Sale	1,924	386,000	200.65	18,567		1,808		1,808		16,508			(16,758)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	02/25/2021	02/27/2024	02/27/2024	Closing Sale	5,043	1,000,000	198.31	47,900		28,138		28,138		36,605			(19,762)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	03/11/2021	03/14/2024	03/14/2024	Closing Sale	7,307	1,474,999	201.86	70,653		20,971		20,971		62,396			(49,681)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	03/15/2021	03/15/2024	03/15/2024	Closing Sale	99	19,999	202.01	958		249		249		850			(709)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	03/25/2021	03/27/2024	03/27/2024	Closing Sale	3,013	606,001	201.10	29,088		19,286		19,286		24,568			(9,802)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	04/13/2021	04/12/2024	04/12/2024	Closing Sale	2,419	488,001	201.74	23,375		10,668		10,668		19,529			(12,708)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	04/15/2021	04/15/2024	04/15/2024	Closing Sale	544	110,001	202.07	5,269		2,199		2,199		4,442			(3,070)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	04/26/2021	04/26/2024	04/26/2024	Closing Sale	3,130	630,000	201.28	30,177		13,834		13,834		24,261			(16,343)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	05/14/2021	05/14/2024	05/14/2024	Closing Sale	2,329	469,999	201.77	22,560		13,394		13,394		18,111			(9,166)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	05/17/2021	05/15/2024	05/15/2024	Closing Sale	188	38,000	201.74	1,820		1,251		1,251		1,457			(569)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	05/26/2021	05/23/2024	05/23/2024	Closing Sale	1,176	238,001	202.44	11,400		5,455		5,455		9,296			(5,945)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	06/11/2021	06/14/2024	06/14/2024	Closing Sale	2,035	414,999	203.97	19,920		3,764		3,764		16,766			(16,156)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	06/15/2021	06/17/2024	06/17/2024	Closing Sale	637	130,000	204.14	6,240		802		802		5,266			(5,438)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	06/24/2021	06/27/2024	06/27/2024	Closing Sale	638	130,000	203.72	6,214		1,646		1,646		5,116			(4,568)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	07/13/2021	07/12/2024	07/12/2024	Closing Sale	5,567	1,135,000	203.88	54,140		28,893		28,893		43,841			(25,247)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	07/15/2021	07/16/2024	07/16/2024	Closing Sale	2,135	434,000	203.25	20,745		13,837		13,837		16,346			(6,908)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	07/26/2021	07/26/2024	07/26/2024	Closing Sale	1,797	366,000	203.70	17,531		3,450		3,450		13,920			(14,082)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	08/12/2021	08/14/2024	08/14/2024	Closing Sale	2,780	566,000	203.62	27,055		3,002		3,002		20,995			(24,053)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	08/16/2021	08/15/2024	08/15/2024	Closing Sale	74	15,001	203.40	717		135		135		551			(582)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	08/26/2021	08/27/2024	08/27/2024	Closing Sale	4,268	868,999	203.60	41,538		11,866		11,866		31,807			(29,673)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	09/14/2021	09/13/2024	09/13/2024	Closing Sale	8,451	1,713,000	202.69	81,881		38,454		38,454		59,232			(43,428)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	09/15/2021	09/17/2024	09/17/2024	Closing Sale	3,105	629,999	202.88	30,114		13,384		13,384		21,916			(16,730)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	09/24/2021	09/27/2024	09/27/2024	Closing Sale	6,496	1,313,000	202.14	62,630		38,973		38,973		43,403			(23,657)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	10/13/2021	10/11/2024	10/11/2024	Closing Sale	3,950	795,999	201.53	37,890		22,790		22,790		24,658			(15,099)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	10/15/2021	10/15/2024	10/15/2024	Closing Sale	751	152,000	202.30	7,205		3,749		3,749		4,876			(3,456)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	10/27/2021	10/25/2024	10/25/2024	Closing Sale	5,248	1,064,000	202.73	50,221		26,347		26,347		34,371			(23,874)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	11/10/2021	11/14/2024	11/14/2024	Closing Sale	4,807	977,998	203.45	46,259		7,228		7,228		32,271			(39,032)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	11/15/2021	11/15/2024	11/15/2024	Closing Sale	408	82,999	203.48	3,909		379		379		2,722			(3,530)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	11/22/2021	11/27/2024	11/27/2024	Closing Sale	5,797	1,175,999	202.87	55,507		19,535		19,535		37,073			(35,972)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	12/13/2021	12/13/2024	12/13/2024	Closing Sale	14,893	2,985,002	200.43	140,594		86,826		86,826		78,341			(53,768)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	12/15/2021	12/16/2024	12/16/2024	Closing Sale	373	75,000	201.30	3,525		1,896		1,896		2,087			(1,629)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	12/27/2021	12/27/2024	12/27/2024	Closing Sale	2,437	492,977	202.28	23,220		6,020		6,020		14,544			(17,201)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	04/25/2024	04/27/2027	04/26/2024	Closing Sale	15	2,999	205.70		126	126		126								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6KS28	05/13/2024	05/14/2027	05/14/2024	Closing Sale	5	1,000	207.52		42	42		42								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 - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2024	06/14/2027	06/14/2024	Closing Sale	63	13,000	205.82		554	554		554								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2024	07/27/2027	07/26/2024	Closing Sale	10	2,001	205.62		86	86		86								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2024	08/27/2027	08/27/2024	Closing Sale	10	2,000	206.38		87	87		87								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2024	11/12/2027	11/14/2024	Closing Sale	24	5,001	204.96		215	215		215								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2024	11/24/2027	11/26/2024	Closing Sale	325	66,999	206.10		2,874	2,874		2,874								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2024	12/14/2027	12/13/2024	Closing Sale	34	7,000	206.26		302	302		302								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/12/2024	01/12/2024	Closing Sale	4,301	843,000	196.00		22,424	11,914		11,914		12,015					(10,510)	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/17/2023	01/16/2024	01/16/2024	Closing Sale	5,607	1,100,001	196.18		29,260	11,999		11,999		15,915					(17,261)	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/26/2024	01/26/2024	Closing Sale	4,405	864,999	196.36		23,009	13,304		13,304		10,410					(9,705)	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2023	02/14/2024	02/14/2024	Closing Sale	4,487	881,001	196.35		23,435	23,511		23,511		9,256					77	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2023	02/15/2024	02/15/2024	Closing Sale	5,460	1,071,999	196.33		28,408	30,741		30,741		10,990					2,333	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2024	02/27/2024	Closing Sale	3,190	624,999	195.93		16,625	25,392		25,392		5,141					8,767	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2023	03/14/2024	03/14/2024	Closing Sale	7,132	1,391,999	195.19		37,306	68,035		68,035		(777)					30,729	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2023	03/15/2024	03/15/2024	Closing Sale	6,762	1,310,000	193.74		35,108	72,958		72,958		(729)					37,850	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2024	03/27/2024	Closing Sale	6,431	1,256,000	195.30		33,786	78,460		78,460		6,133					44,673	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2023	04/12/2024	04/12/2024	Closing Sale	5,100	1,009,000	197.84		26,839	42,382		42,382		10,519					15,542	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/17/2023	04/15/2024	04/15/2024	Closing Sale	8,438	1,668,001	197.67		44,369	71,219		71,219		16,354					26,851	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2023	04/26/2024	04/26/2024	Closing Sale	4,270	845,000	197.87		22,562	33,438		33,438		8,298					10,876	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2023	05/14/2024	05/14/2024	Closing Sale	4,600	916,000	199.14		24,549	38,546		38,546		11,117					13,997	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2023	05/15/2024	05/15/2024	Closing Sale	6,925	1,381,000	199.41		36,873	62,121		62,121		17,412					25,248	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2023	05/23/2024	05/23/2024	Closing Sale	2,112	418,999	198.37		11,145	18,397		18,397							7,252	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2023	06/14/2024	06/14/2024	Closing Sale	3,927	794,000	202.21		21,120	14,175		14,175		13,071					(6,945)	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2023	06/17/2024	06/17/2024	Closing Sale	6,165	1,245,999	202.10		33,144	20,345		20,345		20,135					(12,798)	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2023	06/27/2024	06/27/2024	Closing Sale	2,924	587,002	200.72		15,614	16,319		16,319		7,777					704	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2023	07/12/2024	07/12/2024	Closing Sale	2,420	485,000	200.40		12,853	20,983		20,983		5,544					8,130	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/17/2023	07/16/2024	07/16/2024	Closing Sale	5,368	1,077,999	200.83		28,459	47,773		47,773		12,088					19,314	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2023	07/26/2024	07/26/2024	Closing Sale	2,738	554,001	202.32		14,681	9,036		9,036		8,000					(5,645)	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2023	08/14/2024	08/14/2024	Closing Sale	3,704	741,999	200.30		19,663	16,300		16,300		6,994					(3,363)	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2023	08/15/2024	08/15/2024	Closing Sale	7,457	1,491,001	199.94		39,512	39,449		39,449		13,560					(63)	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2023	08/27/2024	08/27/2024	Closing Sale	3,183	634,000	199.18		16,864	22,918		22,918		4,482					6,054	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2023	09/13/2024	09/13/2024	Closing Sale	3,051	618,000	202.55		16,377	14,310		14,310		8,048					(2,067)	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2023	09/17/2024	09/17/2024	Closing Sale	8,132	1,648,001	202.66		43,672	36,837		36,837		21,635					(6,835)	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2023	09/27/2024	09/27/2024	Closing Sale	4,297	861,001	200.38		22,817	33,343		33,343		7,305					10,527	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/11/2024	10/11/2024	Closing Sale	6,748	1,341,000	198.74		35,402	57,759		57,759		4,971					22,356	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/16/2023	10/15/2024	10/15/2024	Closing Sale	6,137	1,215,999	198.14		32,224	56,154		56,154		2,766					23,930	0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/25/2024	10/25/2024	Closing Sale	3,446	680,001	197.31		18,020	35,980		35,980		(108)					17,960	0001

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Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	11/13/2023	11/14/2024	11/14/2024	Closing Sale	4,135	816,999	197.59	21,651		30,474		30,474		(57)			8,823			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	11/15/2023	11/15/2024	11/15/2024	Closing Sale	5,111	1,011,001	197.81	26,792		33,732		33,732		470			6,941			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	11/22/2023	11/27/2024	11/27/2024	Closing Sale	5,615	1,110,000	197.67	29,637		48,124		48,124		(69)			18,487			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	12/14/2023	12/13/2024	12/13/2024	Closing Sale	6,523	1,282,001	196.55	34,101		63,334		63,334		(4,643)			29,232			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	12/15/2023	12/16/2024	12/16/2024	Closing Sale	3,663	720,000	196.55	19,224		36,046		36,046		(2,609)			16,822			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	12/26/2023	12/27/2024	12/27/2024	Closing Sale	3,518	698,000	198.41	18,637		22,304		22,304		(1,592)			3,667			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	04/25/2024	04/25/2025	04/26/2024	Closing Sale	10	1,999	205.70		53	53		53								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	05/13/2024	05/14/2025	05/14/2024	Closing Sale	10	2,000	207.52		53	53		53								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	06/13/2024	06/13/2025	06/14/2024	Closing Sale	19	3,999	205.82		106	106		106								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	07/25/2024	07/25/2025	07/26/2024	Closing Sale	10	2,001	205.62		53	53		53								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	08/26/2024	08/27/2025	08/27/2024	Closing Sale	5	1,001	206.38		27	27		27								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	11/13/2024	11/14/2025	11/14/2024	Closing Sale	10	2,000	204.96		54	54		54								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	12/12/2024	12/12/2025	12/13/2024	Closing Sale	15	2,999	206.26		80	80		80								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	01/13/2022	01/12/2024	01/12/2024	Expiration	2,273	456,000	200.63	17,647						17,056			(17,647)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	01/18/2022	01/16/2024	01/16/2024	Expiration	2,856	570,000	199.60	22,002						20,403			(22,002)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	01/26/2022	01/26/2024	01/26/2024	Closing Sale	1,799	354,000	196.80	13,664		4,641		4,641		9,060			(9,024)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	02/11/2022	02/14/2024	02/14/2024	Closing Sale	1,325	265,000	199.94	10,176		2,187		2,187		8,426			(7,989)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	02/15/2022	02/15/2024	02/15/2024	Closing Sale	4,367	870,000	199.20	33,321		12,054		12,054		26,158			(21,267)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	02/25/2022	02/27/2024	02/27/2024	Closing Sale	2,445	488,001	199.62	18,690		10,439		10,439		14,657			(8,252)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	03/11/2022	03/14/2024	03/14/2024	Closing Sale	3,405	690,001	202.66	26,427		7,048		7,048		22,239			(19,379)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	03/15/2022	03/15/2024	03/15/2024	Closing Sale	1,861	374,999	201.54	14,288		5,563		5,563		12,017			(8,724)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	03/24/2022	03/27/2024	03/27/2024	Closing Sale	1,879	384,001	204.38	14,554		5,862		5,862		13,257			(8,692)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	04/12/2022	04/12/2024	04/12/2024	Closing Sale	1,066	216,000	202.68	8,122		3,698		3,698		6,726			(4,424)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	04/18/2022	04/15/2024	04/15/2024	Closing Sale	5,163	1,044,999	202.40	39,188		19,155		19,155		32,269			(20,033)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	04/26/2022	04/26/2024	04/26/2024	Closing Sale	1,049	211,000	201.23	7,913		4,687		4,687		5,910			(3,225)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	05/12/2022	05/14/2024	05/14/2024	Closing Sale	2,459	495,000	201.34	18,563		15,194		15,194		13,498			(3,369)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	05/16/2022	05/15/2024	05/15/2024	Closing Sale	6,895	1,390,000	201.60	52,125		46,747		46,747		38,473			(5,378)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	05/25/2022	05/23/2024	05/23/2024	Closing Sale	2,100	424,000	201.93	15,900		10,814		10,814		11,806			(5,086)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	06/13/2022	06/14/2024	06/14/2024	Closing Sale	1,419	287,001	202.25	10,590		5,066		5,066		7,695			(5,524)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	06/15/2022	06/17/2024	06/17/2024	Closing Sale	4,358	880,000	201.92	32,472		15,166		15,166		23,015			(17,306)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	06/27/2022	06/27/2024	06/27/2024	Closing Sale	318	63,999	201.37	2,381		1,567		1,567		1,602			(814)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	07/14/2022	07/12/2024	07/12/2024	Closing Sale	2,526	503,000	199.16	18,661		25,029		25,029		9,721			6,368			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	07/15/2022	07/16/2024	07/16/2024	Closing Sale	12,783	2,550,001	199.49	94,605		130,894		130,894		48,971			36,289			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	07/26/2022	07/26/2024	07/26/2024	Closing Sale	3,300	660,000	199.98	24,552		18,614		18,614		13,628			(5,938)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	08/11/2022	08/14/2024	08/14/2024	Closing Sale	3,636	722,999	198.86	26,823		21,233		21,233		12,499			(5,591)			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO W P2 I HZNBB6KS28	08/15/2022	08/15/2024	08/15/2024	Closing Sale	7,469	1,485,000	198.83	54,945		47,800		47,800		25,369			(7,145)			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 - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	08/25/2022	08/27/2024	08/27/2024	Closing Sale	2,465	489,001	198.38	18,044		19,720		19,720		7,543			1,676			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	09/13/2022	09/13/2024	09/13/2024	Closing Sale	3,878	765,000	197.29	27,999		38,582		38,582		8,999			10,582			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	09/15/2022	09/17/2024	09/17/2024	Closing Sale	6,722	1,324,999	197.12	48,230		67,688		67,688		14,554			19,458			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	09/26/2022	09/27/2024	09/27/2024	Closing Sale	3,060	597,001	195.08	21,611		39,967		39,967		2,729			18,356			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	10/13/2022	10/11/2024	10/11/2024	Closing Sale	2,926	572,000	195.51	20,592		34,494		34,494		2,687			13,902			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	11/18/2022	10/15/2024	10/15/2024	Closing Sale	4,451	869,998	195.46	31,360		52,656		52,656		3,897			21,296			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	10/26/2022	10/25/2024	10/25/2024	Closing Sale	1,215	237,999	195.86	8,592		14,448		14,448		1,277			5,856			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	11/10/2022	11/14/2024	11/14/2024	Closing Sale	4,348	851,999	195.97	30,842		39,066		39,066		4,409			8,223			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	11/18/2022	11/15/2024	11/15/2024	Closing Sale	4,282	840,000	196.16	29,993		35,328		35,328		4,385			5,335			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	11/21/2022	11/27/2024	11/27/2024	Closing Sale	1,754	344,000	196.17	12,453		17,659		17,659		1,861			5,206			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	12/13/2022	12/13/2024	12/13/2024	Closing Sale	6,690	1,310,001	195.82	47,553		69,842		69,842		5,273			22,289			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	12/15/2022	12/16/2024	12/16/2024	Closing Sale	5,616	1,095,000	194.98	39,749		64,078		64,078		1,616			24,330			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	12/27/2022	12/27/2024	12/27/2024	Closing Sale	2,444	473,999	193.97	17,206		26,343		26,343		(901)			9,137			0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	04/25/2024	04/27/2026	04/26/2024	Closing Sale	5	1,000	205.70		36	36		36								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	05/13/2024	05/14/2026	05/14/2024	Closing Sale	5	1,000	207.52		36	36		36								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	06/13/2024	06/12/2026	06/14/2024	Closing Sale	15	3,001	205.82		108	108		108								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	07/25/2024	07/27/2026	07/26/2024	Closing Sale	15	3,000	205.62		109	109		109								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	11/13/2024	11/13/2026	11/14/2024	Closing Sale	5	1,000	204.96		36	36		36								0001
Goldman Sachs Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	12/12/2024	12/14/2026	12/13/2024	Closing Sale	19	3,999	206.26		146	146		146								0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	01/13/2023	01/12/2024	01/12/2024	Expiration	2,237	490,001	219.03	15,043						14,327			(15,043)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	01/17/2023	01/16/2024	01/16/2024	Expiration	2,272	497,001	218.71	15,258						14,349			(15,258)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	01/27/2023	01/26/2024	01/26/2024	Expiration	2,802	614,999	219.51	18,819						16,662			(18,819)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	02/14/2023	02/14/2024	02/14/2024	Expiration	1,552	337,000	217.09	10,380						7,135			(10,380)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	02/15/2023	02/15/2024	02/15/2024	Expiration	2,677	581,000	217.00	17,895						12,112			(17,895)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	02/27/2023	02/27/2024	02/27/2024	Expiration	414	88,999	214.73	2,750						1,283			(2,750)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	03/14/2023	03/14/2024	03/14/2024	Expiration	1,344	286,999	213.56	8,725						3,121			(8,725)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	03/15/2023	03/15/2024	03/15/2024	Expiration	4,371	936,000	214.14	28,454						10,140			(28,454)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	03/27/2023	03/27/2024	03/27/2024	Closing Sale	1,549	331,999	214.33	10,126		2,385		2,385		3,496			(7,741)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	04/14/2023	04/12/2024	04/12/2024	Expiration	654	141,999	217.27	4,317						2,232			(4,317)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	04/17/2023	04/15/2024	04/15/2024	Expiration	5,050	1,097,999	217.42	33,379						17,370			(33,379)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	04/27/2023	04/26/2024	04/26/2024	Expiration	670	145,000	216.45	4,437						1,918			(4,437)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	05/12/2023	05/14/2024	05/14/2024	Closing Sale	1,696	363,001	214.05	11,108		1,018		1,018		2,306			(10,090)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	05/15/2023	05/15/2024	05/15/2024	Closing Sale	4,373	933,999	213.59	28,580		9,489		9,489		4,705			(19,091)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	05/26/2023	05/24/2024	05/24/2024	Closing Sale	333	70,000	210.06	2,149		1,106		1,106		(420)			(1,043)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	06/14/2023	06/14/2024	06/14/2024	Closing Sale	1,785	381,000	213.48	11,811		821		821		1,335			(10,990)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	06/15/2023	06/17/2024	06/17/2024	Expiration	3,953	849,000	214.78	26,319						5,645			(26,319)			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)
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2023	06/27/2024	06/27/2024	Closing Sale	178	38,000	213.35	1,178		91		91		95			(1,087)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2023	07/12/2024	07/12/2024	Closing Sale	976	209,999	215.15	6,552		2,430		2,430		1,242			(4,122)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2024	07/15/2024	Closing Sale	2,432	522,001	214.65	16,286		6,031		6,031		2,376			(10,255)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2023	07/26/2024	07/26/2024	Closing Sale	594	127,999	215.36	4,019		2,954		2,954		756			(1,065)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2023	08/14/2024	08/14/2024	Closing Sale	1,542	329,001	213.40	10,364		13,814		13,814		(89)			3,450			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2023	08/15/2024	08/15/2024	Closing Sale	5,807	1,231,001	211.97	38,653		60,165		60,165		38,653			21,512			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/25/2023	08/27/2024	08/27/2024	Closing Sale	1,160	244,999	211.25	7,669		16,202		16,202		(1,563)			8,533			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2023	09/13/2024	09/13/2024	Closing Sale	919	194,999	212.08	6,104		14,390		14,390		(921)			8,286			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/16/2024	09/16/2024	Closing Sale	5,806	1,226,000	211.15	38,251		103,410		103,410		(9,302)			65,159			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2023	09/27/2024	09/27/2024	Closing Sale	1,542	317,000	205.62	9,859		35,027		35,027		(8,287)			25,168			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/11/2024	10/11/2024	Closing Sale	1,379	282,001	204.43	8,742		29,644		29,644		(9,094)			20,902			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/16/2023	10/15/2024	10/15/2024	Closing Sale	3,458	707,000	204.45	21,917		79,017		79,017		(22,761)			57,100			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2023	10/25/2024	10/25/2024	Closing Sale	1,503	302,999	201.54	9,363		34,714		34,714		(13,369)			25,351			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2023	11/14/2024	11/14/2024	Closing Sale	2,406	497,999	206.94	15,438		39,587		39,587		(11,996)			24,149			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	11/15/2024	Closing Sale	2,230	460,999	206.69	14,291		36,935		36,935		(11,492)			22,644			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Closing Sale	3,135	652,000	207.95	20,212		64,150		64,150		(13,744)			43,938			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Closing Sale	3,236	695,999	215.10	21,576		23,038		23,038		(1,236)			1,462			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2023	12/16/2024	12/16/2024	Closing Sale	5,028	1,080,000	214.78	33,480		32,534		32,534		(2,825)			(946)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Closing Sale	1,300	280,999	216.18	8,795		949		949		(1,343)			(7,846)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2022	01/12/2024	01/12/2024	Expiration	391	92,000	235.42	4,315						4,315			(4,315)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/18/2022	01/16/2024	01/16/2024	Expiration	985	229,999	233.62	10,787						10,787			(10,787)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2022	01/26/2024	01/26/2024	Expiration	482	110,999	230.27	5,195						5,190			(5,195)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2022	02/14/2024	02/14/2024	Expiration	363	83,001	228.76	3,835						3,798			(3,835)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2022	02/15/2024	02/15/2024	Expiration	1,617	369,999	228.78	17,094						16,932			(17,094)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/25/2022	02/27/2024	02/27/2024	Expiration	56	13,000	230.49	595						589			(595)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2022	03/14/2024	03/14/2024	Expiration	670	153,000	228.32	6,931						6,730			(6,931)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2022	03/15/2024	03/15/2024	Expiration	437	100,001	228.85	4,530						4,399			(4,530)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/25/2022	03/27/2024	03/27/2024	Expiration	2,210	512,000	231.65	22,989						22,525			(22,989)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/12/2024	04/12/2024	Expiration	579	134,999	233.28	6,048						5,921			(6,048)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/18/2022	04/15/2024	04/15/2024	Expiration	966	225,000	232.90	10,080						9,838			(10,080)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/14/2024	05/14/2024	Expiration	620	141,999	228.88	6,362						5,859			(6,362)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/16/2022	05/15/2024	05/15/2024	Expiration	720	164,999	229.29	7,376						6,821			(7,376)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/24/2024	05/24/2024	Expiration	211	49,000	232.36	2,185						2,059			(2,185)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/14/2024	06/14/2024	Expiration	358	79,000	220.37	3,421						2,324			(3,421)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2022	06/17/2024	06/17/2024	Expiration	699	155,000	221.85	6,743						4,905			(6,743)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2024	06/27/2024	Expiration	193	42,999	222.24	1,883						1,375			(1,883)			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)
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2022	07/12/2024	07/12/2024	Expiration	934	208,001	222.63	9,027						6,458			(9,027)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2022	07/15/2024	07/15/2024	Expiration	605	134,999	223.29	5,859						4,172			(5,859)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2022	07/26/2024	07/26/2024	Expiration	635	143,000	225.31	6,263						4,873			(6,263)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2024	08/14/2024	Expiration	765	173,000	226.15	7,543						5,875			(7,543)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2022	08/15/2024	08/15/2024	Expiration	1,503	340,001	226.23	14,858						11,597			(14,859)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/27/2024	08/27/2024	Closing Sale	802	178,999	223.06	7,787		1,733		1,733		5,299			(6,053)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/13/2024	09/13/2024	Closing Sale	611	134,001	219.30	5,789		5,151		5,151		3,021			(639)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2022	09/16/2024	09/16/2024	Closing Sale	823	179,999	218.61	7,758		8,522		8,522		3,649			764			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/27/2024	09/27/2024	Closing Sale	330	70,000	212.41	2,968		5,250		5,250		398			2,282			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2022	10/14/2024	10/14/2024	Closing Sale	774	164,000	211.90	6,888		11,245		11,245		402			4,357			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	10/15/2024	10/15/2024	Closing Sale	1,037	220,001	212.18	9,730		15,756		15,756		1,155			6,027			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2022	10/25/2024	10/25/2024	Closing Sale	230	48,999	213.29	2,073		2,605		2,605		290			532			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2022	11/14/2024	11/14/2024	Closing Sale	880	188,999	214.74	7,919		7,613		7,613		1,565			(306)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	11/15/2024	11/15/2024	Closing Sale	2,019	435,000	215.48	18,146		15,674		15,674		4,257			(2,472)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/13/2024	12/13/2024	Closing Sale	847	185,000	218.48	7,863		3,167		3,167		2,934			(4,696)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2022	12/16/2024	12/16/2024	Closing Sale	984	215,000	218.40	9,116		2,806		2,806		3,328			(6,310)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2022	12/27/2024	12/27/2024	Closing Sale	320	68,999	215.73	2,898		377		377		624			(2,521)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2021	01/12/2024	01/12/2024	Expiration	129	29,000	224.27	1,740						1,737			(1,740)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/15/2021	01/16/2024	01/16/2024	Expiration	156	34,999	224.01	2,104						2,096			(2,104)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2021	01/26/2024	01/26/2024	Expiration	1,183	266,001	224.83	15,987						15,809			(15,987)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/12/2021	02/14/2024	02/14/2024	Expiration	142	32,000	225.40	1,923						1,874			(1,923)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/16/2021	02/15/2024	02/15/2024	Expiration	223	50,001	224.50	3,000						2,920			(3,000)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/26/2021	02/27/2024	02/27/2024	Expiration	2,272	506,001	222.74	30,208						28,073			(30,208)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/12/2021	03/14/2024	03/14/2024	Expiration	1,067	241,999	226.81	14,520						13,933			(14,520)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2021	03/15/2024	03/15/2024	Expiration	132	29,999	227.37	1,800						1,735			(1,800)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/26/2021	03/27/2024	03/27/2024	Expiration	1,262	288,000	228.28	17,309						16,653			(17,309)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2021	04/12/2024	04/12/2024	Expiration	183	42,000	229.21	2,520						2,414			(2,520)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2021	04/15/2024	04/15/2024	Expiration	478	110,001	230.32	6,600						6,361			(6,600)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2021	04/26/2024	04/26/2024	Expiration	1,158	267,000	230.50	16,100						15,440			(16,100)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2021	05/14/2024	05/14/2024	Expiration	673	158,001	234.89	9,527						9,292			(9,527)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/17/2021	05/15/2024	05/15/2024	Expiration	361	85,000	235.21	5,126						5,003			(5,126)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2021	05/24/2024	05/24/2024	Expiration	996	233,001	233.96	14,120						13,662			(14,120)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2021	06/14/2024	06/14/2024	Expiration	966	228,001	236.06	13,885						13,460			(13,885)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2021	06/17/2024	06/17/2024	Expiration	593	140,001	236.22	8,512						8,251			(8,512)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/25/2021	06/27/2024	06/27/2024	Expiration	918	214,000	233.06	12,947						12,240			(12,947)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2021	07/12/2024	07/12/2024	Expiration	726	169,001	232.79	10,241						9,566			(10,241)			0001

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JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2021	07/15/2024	07/15/2024	Expiration	150	35,001	232.84	2,118						1,975			(2,118)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2021	07/26/2024	07/26/2024	Expiration	73	17,001	233.62	1,030						963			(1,030)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/13/2021	08/14/2024	08/14/2024	Expiration	601	141,000	234.73	8,531						7,972			(8,531)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/16/2021	08/15/2024	08/15/2024	Expiration	532	124,999	235.01	7,563						7,078			(7,563)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2021	08/27/2024	08/27/2024	Expiration	414	96,999	234.32	5,878						5,435			(5,878)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2021	09/13/2024	09/13/2024	Expiration	751	174,999	233.04	10,605						9,591			(10,605)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2021	09/16/2024	09/16/2024	Expiration	385	90,001	234.06	5,454						4,981			(5,454)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2021	09/27/2024	09/27/2024	Expiration	692	160,000	231.16	9,664						8,460			(9,664)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2021	10/11/2024	10/11/2024	Expiration	1,109	256,999	231.80	15,369						13,373			(15,369)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2021	10/15/2024	10/15/2024	Expiration	411	95,000	231.30	5,681						4,892			(5,681)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2021	10/25/2024	10/25/2024	Expiration	731	169,000	231.20	10,072						8,603			(10,072)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/12/2021	11/14/2024	11/14/2024	Expiration	984	228,999	232.68	13,603						11,733			(13,603)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2021	11/15/2024	11/15/2024	Expiration	129	30,000	232.61	1,782						1,534			(1,782)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2021	11/27/2024	11/27/2024	Expiration	1,205	277,000	229.86	16,482						13,433			(16,482)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2021	12/13/2024	12/13/2024	Expiration	976	225,999	231.45	13,289						11,014			(13,289)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2021	12/16/2024	12/16/2024	Expiration	194	45,001	232.42	2,642						2,221			(2,642)			0001
JP Morgan Index Call - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2021	12/27/2024	12/27/2024	Expiration	294	68,999	234.69	4,037						3,490			(4,037)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Closing Sale	114	456,976	3,999.09	25,499		14,072		14,072		(13,583)			(11,427)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Closing Sale	2,252	8,988,981	3,990.97	505,182		190,455		190,455		(327,617)			(314,727)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Closing Sale	14	54,993	4,070.56	2,875		1,512		1,512		(711)			(1,362)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Closing Sale	131	542,991	4,136.13	29,974		15,810		15,810		(8,669)			(14,164)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Closing Sale	1,702	7,058,012	4,147.60	384,661		167,508		167,508		(85,215)			(217,153)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Closing Sale	13	50,017	3,982.24	2,880		2,501		2,501		(2,500)			(379)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Closing Sale	148	580,996	3,919.29	35,151		15,555		15,555		(54,947)			(19,596)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	2,376	9,246,953	3,891.93	580,712		207,095		207,095		(853,257)			(373,616)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Closing Sale	54	212,957	3,977.53	12,277		6,226		6,226		(14,464)			(6,051)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Closing Sale	136	564,002	4,137.64	30,349		16,410		16,410		(23,822)			(13,939)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Closing Sale	2,367	9,827,960	4,151.32	517,680		203,370		203,370		(436,039)			(314,310)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	04/26/2024	Closing Sale	32	131,008	4,135.35	7,021		4,913		4,913		(5,671)			(2,108)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	05/14/2024	Closing Sale	135	556,008	4,124.08	30,423		15,290		15,290		(35,615)			(15,133)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Closing Sale	1,867	7,722,021	4,136.28	410,187		167,892		167,892		(474,070)			(242,295)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	05/24/2024	Closing Sale	67	279,999	4,205.45	14,823		8,400		8,400		(10,774)			(6,423)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Closing Sale	127	555,013	4,372.59	27,084		13,875		13,875		(9,741)			(13,209)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Closing Sale	1,469	6,500,984	4,425.84	316,599		144,447		144,447		4,390			(172,152)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2024	06/27/2024	Closing Sale	79	346,989	4,378.41	16,639		6,940		6,940		(3,936)			(9,699)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	07/12/2024	Closing Sale	54	244,014	4,505.42	11,346		6,101		6,101		1,349			(5,245)			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 Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	07/15/2024	Closing Sale	1,297	5,866,963	4,522.79	273,402		134,582		134,582		40,736			(138,820)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	07/26/2024	Closing Sale	45	202,005	4,537.41	9,628		8,080		8,080		2,834			(1,547)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/14/2024	Closing Sale	122	545,995	4,489.72	27,321		16,380		16,380		1,618			(10,941)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Closing Sale	1,670	7,412,957	4,437.86	378,981		189,128		189,128		(108,990)			(189,852)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	08/25/2023	08/27/2024	08/27/2024	Closing Sale	111	487,007	4,405.71	25,519		15,828		15,828		(8,479)			(9,691)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Closing Sale	139	626,029	4,505.10	29,666		17,535		17,535		(7,195)			(12,130)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Closing Sale	2,202	9,800,984	4,450.32	474,368		235,876		235,876		(242,902)			(238,493)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	09/27/2024	Closing Sale	36	154,011	4,274.51	8,329		4,620		4,620		(8,877)			(3,709)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Closing Sale	120	519,983	4,327.78	28,245		13,245		13,245		(29,258)			(15,000)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	10/16/2023	10/15/2024	10/15/2024	Closing Sale	2,054	8,984,005	4,373.63	471,660		204,196		204,196		(427,453)			(267,464)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	10/25/2024	Closing Sale	107	441,012	4,117.37	25,380		11,025		11,025		(47,845)			(14,355)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	11/14/2024	Closing Sale	36	161,980	4,495.70	7,566		7,570		7,570		(5,835)			4			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/15/2024	Closing Sale	1,491	6,716,000	4,502.88	313,450		159,050		159,050		(235,478)			(154,400)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Closing Sale	207	943,031	4,550.43	39,188		86,950		86,950		(31,441)			47,762			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Closing Sale	142	668,005	4,719.55	52,320		16,700		16,700		(20,066			(35,620)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	12/16/2024	Closing Sale	1,248	5,887,992	4,719.19	265,899		167,451		167,451		(25,607)			(98,448)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Closing Sale	79	377,028	4,781.58	18,839		14,002		14,002		(5,493)			(4,837)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	1,202	4,798,982	3,990.97	56,628						51,157			(56,628)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	1,048	4,180,980	3,990.97	52,263						36,705			(52,263)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Closing Sale	17	67,008	3,990.97	2,774		4,245		4,245		(1,470)			1,471			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Closing Sale	142	565,999	3,990.97	25,300		40,102		40,102		(13,306)			14,802			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	853	3,536,990	4,147.60	43,151						43,151			(43,151)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	681	2,822,981	4,147.60	36,699						36,699			(36,699)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Closing Sale	91	378,012	4,147.60	17,539		26,782		26,782		8,841			9,243			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	1,086	4,227,998	3,891.93	45,662		182,180		182,180		(33,185)			136,517			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	1,154	4,490,003	3,891.93	51,186		209,184		209,184		(43,057)			157,998			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	201	780,994	3,891.93	26,866		103,376		103,376		(39,491)			76,509			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	9	34,015	3,891.93	1,207		4,585		4,585		(1,756)			3,378			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	04/15/2024	Closing Sale	992	4,117,985	4,151.32	46,122		91,781		91,781		17,771			45,660			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	04/15/2024	Closing Sale	854	3,543,982	4,151.32	42,882		89,620		89,620		14,121			46,738			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	04/15/2024	Closing Sale	62	258,005	4,151.32	10,759		26,719		26,719		(1,374)			15,960			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	04/15/2024	Closing Sale	7	26,984	4,151.32	1,150		2,850		2,850		(149)			1,700			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2023	05/15/2024	05/15/2024	Closing Sale	860	3,556,994	4,136.28	40,906		127,734		127,734		(12,343)			86,829			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2023	05/15/2024	05/15/2024	Closing Sale	713	2,949,995	4,136.28	36,875		116,262		116,262		(12,600)			79,387			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2023	05/15/2024	05/15/2024	Closing Sale	111	459,003	4,136.28	18,268		57,460		57,460		(12,104)			39,192			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2023	06/17/2024	06/17/2024	Closing Sale	647	2,862,987	4,425.84	38,078		102,812		102,812		22,656			64,735			0001

SCHEDULE DB - PART A - SECTION 2

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S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2023	06/17/2024	06/17/2024	Closing Sale	632	2,798,016	4,425.84	39,732		110,271		110,271		21,644			70,540			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2023	06/17/2024	06/17/2024	Closing Sale	159	704,992	4,425.84	29,892		88,255		88,255		1,838			58,363			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2024	07/15/2024	Closing Sale	659	2,980,021	4,522.79	43,210		107,014		107,014		31,614			63,804			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2024	07/15/2024	Closing Sale	610	2,757,002	4,522.79	43,009		108,655		108,655		30,543			65,646			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/17/2023	07/15/2024	07/15/2024	Closing Sale	94	424,012	4,522.79	19,504		53,966		53,966		9,645			34,462			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	08/15/2023	08/15/2024	08/15/2024	Closing Sale	633	2,806,991	4,437.86	35,368		109,646		109,646		4,672			74,278			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	08/15/2023	08/15/2024	08/15/2024	Closing Sale	738	3,275,008	4,437.86	44,868		139,390		139,390		5,881			94,522			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	08/15/2023	08/15/2024	08/15/2024	Closing Sale	73	324,008	4,437.86	15,131		44,203		44,203		3,054			29,073			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/16/2024	09/16/2024	Closing Sale	1,368	6,089,996	4,450.32	76,125		281,688		281,688		(13,262)			205,563			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/16/2024	09/16/2024	Closing Sale	1,102	4,905,009	4,450.32	66,218		246,497		246,497		(11,287)			180,279			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/16/2024	09/16/2024	Closing Sale	156	693,004	4,450.32	32,294		103,836		103,836		2,006			71,542			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2023	10/15/2024	10/15/2024	Closing Sale	1,016	4,444,002	4,373.63	52,439		326,575		326,575		(70,264)			274,135			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2023	10/15/2024	10/15/2024	Closing Sale	683	2,988,982	4,373.63	37,960		233,102		233,102		(49,626)			195,142			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2023	10/15/2024	10/15/2024	Closing Sale	94	413,002	4,373.63	19,865		89,443		89,443		(5,825)			69,577			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	11/15/2024	Closing Sale	395	1,778,007	4,502.88	20,980		129,805		129,805		(19,856)			108,825			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	11/15/2024	Closing Sale	694	3,123,017	4,502.88	40,287		240,491		240,491		(35,811)			200,204			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	11/15/2024	Closing Sale	32	142,021	4,502.88	8,378		30,941		30,941		100			22,563			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	12/15/2023	12/16/2024	12/16/2024	Closing Sale	457	2,155,018	4,719.19	26,507		157,329		157,329		(10,806)			130,822			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	12/15/2023	12/16/2024	12/16/2024	Closing Sale	562	2,651,005	4,719.19	35,523		204,144		204,144		(12,877)			168,621			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P2IHZNBB6K528	12/15/2023	12/16/2024	12/16/2024	Closing Sale	107	506,983	4,719.19	26,567		102,898		102,898		9,361			76,331			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Closing Sale	474	1,895,009	3,999.09	186,072		66,268		66,268		(181,809)			(119,804)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Closing Sale	5,459	21,787,064	3,990.97	2,141,662		455,930		455,930		(2,074,557)			(1,685,732)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Closing Sale	10	38,564	4,050.83	3,393		190		190		(3,391)			(3,203)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Closing Sale	85	346,445	4,090.74	28,257		1,690		1,690		(28,724)			(26,566)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Closing Sale	286	1,164,017	4,070.56	106,858		34,491		34,491		(99,737)			(72,367)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Closing Sale	671	2,774,971	4,136.13	272,505		90,265		90,265		(174,388)			(182,240)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Closing Sale	4,421	18,335,005	4,147.60	1,771,161		408,957		408,957		(1,125,899)			(1,362,204)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Closing Sale	22	91,353	4,209.81	7,848		495		495		(5,056)			(7,353)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Closing Sale	81	346,438	4,251.29	27,446		1,690		1,690		(17,728)			(25,756)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Closing Sale	305	1,213,986	3,982.24	121,033		40,066		40,066		(129,646)			(80,967)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Closing Sale	823	3,226,987	3,919.29	320,764		83,795		83,795		(440,194)			(236,969)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	4,936	19,212,045	3,891.93	1,896,224		417,901		417,901		(2,634,188)			(1,478,323)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	51	201,979	3,950.31	17,850		1,094		1,094		(26,173)			(16,756)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	57	226,508	3,989.23	18,542		1,105		1,105		(28,203)			(17,437)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Closing Sale	168	666,992	3,977.53	65,319		26,344		26,344		(75,592)			(38,976)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Closing Sale	697	2,882,983	4,137.64	270,611		78,356		78,356		(214,641)			(192,255)			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 Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/17/2023	04/15/2024	04/15/2024	Closing Sale	5,127	21,282,987	4,151.32	1,977,949		456,648		456,648		(1,535,857)			(1,521,301)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/17/2023	04/15/2024	04/15/2024	Closing Sale	47	197,912	4,213.59	16,289		1,267		1,267		(13,180)			(15,022)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/17/2023	04/15/2024	04/15/2024	Closing Sale	69	293,134	4,255.10	22,157		1,430		1,430		(18,428)			(20,727)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2023	04/26/2024	04/26/2024	Closing Sale	440	1,819,016	4,135.35	171,525		51,907		51,907		(139,392)			(119,618)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/12/2023	05/14/2024	05/14/2024	Closing Sale	315	1,298,013	4,124.08	122,652		50,055		50,055		(106,454)			(72,597)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	05/15/2024	Closing Sale	4,141	17,128,046	4,136.28	1,590,702		353,387		353,387		(1,379,463)			(1,237,315)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	05/15/2024	Closing Sale	81	341,186	4,225.21	26,516		1,837		1,837		(24,849)			(24,679)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/26/2023	05/24/2024	05/24/2024	Closing Sale	108	453,011	4,205.45	42,084		13,590		13,590		(29,183)			(28,494)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Closing Sale	345	1,508,019	4,372.59	133,307		41,018		41,018		(48,345)			(92,289)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Closing Sale	3,380	14,960,003	4,425.84	1,301,520		312,499		312,499		(334,135)			(989,021)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Closing Sale	87	395,479	4,534.27	27,406		1,930		1,930		(7,094)			(25,476)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2024	06/27/2024	Closing Sale	95	413,979	4,378.41	36,465		12,419		12,419		(13,726)			(24,046)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	07/12/2024	Closing Sale	198	890,992	4,505.42	75,290		22,276		22,276		(11,466)			(53,014)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/17/2023	07/15/2024	07/15/2024	Closing Sale	3,534	15,982,997	4,522.79	1,354,080		362,320		362,320		(156,831)			(991,759)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/17/2023	07/15/2024	07/15/2024	Closing Sale	101	465,685	4,629.08	38,548		2,275		2,275		3,672			(36,273)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2024	07/26/2024	Closing Sale	264	1,197,967	4,537.41	104,423		39,679		39,679		(7,907)			(64,744)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	08/14/2024	Closing Sale	382	1,714,983	4,489.72	154,878		60,295		60,295		(31,127)			(94,583)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2023	08/15/2024	08/15/2024	Closing Sale	3,693	16,387,996	4,437.86	1,500,356		400,049		400,049		(417,632)			(1,100,308)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2023	08/15/2024	08/15/2024	Closing Sale	123	560,316	4,537.71	42,257		3,014		3,014		(12,269)			(39,243)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	08/27/2024	Closing Sale	289	1,275,012	4,405.71	119,978		31,609		31,609		(40,139)			(88,369)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	09/13/2024	Closing Sale	372	1,676,032	4,505.10	146,789		46,755		46,755		(35,033)			(100,034)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Closing Sale	5,221	23,233,029	4,450.32	2,077,030		511,604		511,604		(706,087)			(1,565,427)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Closing Sale	141	642,847	4,548.23	47,301		3,145		3,145		(17,526)			(44,156)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2023	09/27/2024	09/27/2024	Closing Sale	360	1,539,978	4,274.51	146,956		45,595		45,595		(98,791)			(101,362)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	10/11/2024	Closing Sale	336	1,453,009	4,327.78	137,350		40,280		40,280		(80,747)			(97,070)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	10/15/2024	Closing Sale	4,590	20,074,962	4,373.63	1,877,013		446,739		446,739		(939,182)			(1,430,274)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	10/15/2024	Closing Sale	105	470,662	4,465.48	36,972		2,304		2,304		(20,150)			(34,668)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2023	10/25/2024	10/25/2024	Closing Sale	459	1,888,967	4,117.37	185,240		44,760		44,760		(195,727)			(140,479)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	11/14/2024	Closing Sale	349	1,570,033	4,495.70	134,168		49,865		49,865		(54,340)			(84,303)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	11/15/2024	Closing Sale	2,958	13,321,005	4,502.88	1,140,967		283,589		283,589		(442,153)			(857,378)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	11/15/2024	Closing Sale	112	517,880	4,608.70	35,823		2,782		2,782		(15,737)			(33,041)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Closing Sale	271	1,231,983	4,550.43	101,716		48,845		48,845		(36,006)			(52,871)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Closing Sale	315	1,485,006	4,719.55	116,311		36,393		36,393		(8,813)			(79,918)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	12/16/2024	Closing Sale	2,848	13,440,961	4,719.19	1,109,688		339,818		339,818		(29,401)			(769,870)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	12/16/2024	Closing Sale	67	324,596	4,832.45	21,349		1,585		1,585		(253)			(19,764)			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Closing Sale	335	1,603,981	4,781.58	127,285		44,870		44,870		(58,188)			(82,416)			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 Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/15/2024	02/18/2025	10/25/2024	Closing Sale	288	1,447,003	5,029.73		119,958	269,523		269,523					149,565			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/15/2024	03/17/2025	10/25/2024	Closing Sale	251	1,283,008	5,117.09		111,368	219,825		219,825					108,457			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	10/25/2024	Closing Sale	186	943,017	5,061.82		82,786	176,945		176,945					94,158			0001
S&P500 OTC European Call-Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	10/25/2024	Closing Sale	50	268,008	5,308.15		20,851	38,401		38,401					17,550			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												34,913,592	340,146	16,770,357	0	16,770,357	XXX	(15,366,332)	0	0	(18,483,377)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												34,913,592	340,146	16,770,357	0	16,770,357	XXX	(15,366,332)	0	0	(18,483,377)	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
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												34,913,592	340,146	16,770,357	0	16,770,357	XXX	(15,366,332)	0	0	(18,483,377)	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												34,913,592	340,146	16,770,357	0	16,770,357	XXX	(15,366,332)	0	0	(18,483,377)	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 Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	19	77,312	4,069.07	(3,426)						1,746			3,426			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	33	136,335	4,099.07	(5,466)						2,592			5,466			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	12	47,254	4,109.06	(1,831)						840			1,831			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	10	42,220	4,119.06	(1,580)						698			1,580			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	11	44,602	4,149.06	(1,499)						569			1,499			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	30	123,324	4,179.05	(3,702)						1,092			3,702			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	84	338,180	4,040.86	(15,932)						10,844			15,932			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	58	235,475	4,050.83	(10,742)						7,278			10,742			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	146	593,203	4,060.81	(26,177)						17,650			26,177			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	1,879	7,649,991	4,070.79	(327,000)						218,092			327,000			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	35	150,166	4,250.38	(3,215)						702			3,215			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	50	212,422	4,260.36	(4,338)						694			4,338			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	14	56,506	4,182.50	(1,951)						129			1,951			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	85	360,784	4,239.53	(13,904)						2,420			13,904			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	23	99,902	4,260.21	(3,579)						440			3,579			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	15	62,416	4,301.58	(1,914)						(19)			1,914			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	8	35,699	4,342.94	(928)						(188)			928			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	30	124,556	4,199.45	(5,683)						986			5,683			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	87	366,422	4,209.81	(16,173)						2,503			16,173			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	91	385,640	4,220.18	(16,449)						2,221			16,449			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	1,356	5,736,457	4,230.55	(236,208)						26,930			236,208			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	117	519,072	4,448.30	(8,857)						(8,697)			8,857			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	21	93,543	4,458.67	(1,514)						(1,506)			1,514			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 Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	13	52,518	4,181.35	(1,479)						1,423			1,479			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	19	74,294	3,987.88	(3,570)						6,537			3,570			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	68	271,608	4,017.27	(11,872)						22,838			11,872			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	37	150,008	4,027.07	(6,351)						12,412			6,351			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	25	100,640	4,066.26	(3,725)						7,782			3,725			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	32	127,557	3,940.58	(6,791)						11,190			6,791			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	160	633,353	3,950.31	(32,760)						54,761			32,760			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	128	505,697	3,960.04	(25,397)						43,085			25,397			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	1,881	7,466,383	3,969.77	(363,804)						626,762			363,804			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	148	610,567	4,125.45	(17,338)						37,865			17,338			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	27	110,492	4,135.18	(3,016)						6,694			3,016			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	11	44,761	4,047.14	(2,033)						2,733			2,033			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	22	90,402	4,086.91	(3,583)						5,084			3,583			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	20	84,019	4,126.69	(2,877)						4,306			2,877			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	10	41,824	4,220.39	(1,683)						1,455			1,683			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	49	207,050	4,241.08	(7,733)						6,743			7,733			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	56	236,912	4,261.77	(8,188)						7,176			8,188			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	22	94,626	4,303.15	(2,776)						2,418			2,776			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	34	141,732	4,203.21	(6,200)						5,670			6,200			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	88	370,459	4,213.59	(15,631)						14,422			15,631			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	183	773,282	4,223.97	(31,458)						29,261			31,458			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	2,008	8,502,744	4,234.35	(333,224)						312,361			333,224			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	27	120,852	4,439.84	(1,918)						1,421			1,918			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	27	122,260	4,452.29	(1,816)						1,236			1,816			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	04/26/2024	Expiration	32	135,921	4,290.43	(4,033)						3,891			4,033			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	05/14/2024	Expiration	135	571,298	4,237.49	(20,559)						30,637			20,559			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	202	849,991	4,200.39	(35,680)						47,519			35,680			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	1,665	7,039,922	4,229.35	(265,206)						372,230			265,206			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	05/24/2024	Expiration	67	288,399	4,331.61	(9,442)						8,093			9,442			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Expiration	127	568,888	4,481.90	(17,927)						6,001			17,927			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Expiration	206	925,669	4,492.23	(34,747)						(3,119)			34,747			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Expiration	1,158	5,228,532	4,514.36	(180,435)						(24,403)			180,435			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Expiration	105	491,230	4,695.82	(7,408)						(5,447)			7,408			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2024	06/27/2024	Expiration	79	353,929	4,465.98	(11,861)						2,412			11,861			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	07/12/2024	Expiration	54	250,114	4,618.06	(7,393)						(2,222)			7,393			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	07/15/2024	Expiration	181	832,090	4,595.15	(28,919)						(6,773)			28,919			0001

SCHEDULE DB - PART A - SECTION 2

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S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	07/15/2024	Expiration	1,018	4,694,028	4,613.25	(151,590)						(40,559)			151,590			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	07/15/2024	Expiration	99	475,427	4,821.29	(5,334)						(4,290)			5,334			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	07/26/2024	Expiration	45	210,086	4,718.91	(4,677)						(2,963)			4,677			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/14/2024	Expiration	122	562,375	4,624.41	(16,805)						(3,632)			16,805			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	272	1,228,520	4,513.30	(47,831)						14,165			47,831			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	1,194	5,402,928	4,526.62	(200,405)						58,294			200,405			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	205	970,637	4,744.07	(13,332)						(151)			13,332			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	08/27/2024	Expiration	111	502,835	4,548.90	(15,535)						5,069			15,535			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Expiration	37	169,748	4,606.46	(5,379)						1,393			5,379			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Expiration	102	473,816	4,640.25	(13,037)						3,171			13,037			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	112	507,243	4,514.85	(19,300)						11,176			19,300			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	379	1,716,505	4,528.20	(62,082)						36,583			62,082			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	1,505	6,829,921	4,539.33	(237,038)						140,980			237,038			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	206	983,190	4,766.29	(11,659)						7,032			11,659			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	09/27/2024	Expiration	36	158,631	4,402.75	(5,421)						7,639			5,421			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	73	321,045	4,425.16	(12,512)						15,954			12,512			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	48	212,182	4,457.61	(7,356)						9,990			7,356			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	10/15/2024	Expiration	340	1,510,223	4,447.98	(60,588)						66,274			60,588			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	10/15/2024	Expiration	1,606	7,164,482	4,461.10	(274,638)						307,517			274,638			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	10/15/2024	Expiration	109	513,496	4,727.89	(5,938)						11,110			5,938			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	10/25/2024	Expiration	107	452,036	4,220.30	(18,448)						44,642			18,448			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	11/14/2024	Expiration	26	122,274	4,619.33	(3,495)						3,739			3,495			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	11/14/2024	Expiration	10	47,277	4,945.27	(205)						498			205			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	85	387,085	4,574.93	(13,782)						12,474			13,782			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	1,329	6,104,706	4,592.94	(202,855)						190,972			202,855			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	78	383,259	4,930.65	(2,105)						3,995			2,105			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Expiration	22	100,467	4,664.19	(2,544)						2,914			2,544			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Expiration	186	929,516	5,005.47	(48)						11,268			48			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Expiration	142	684,705	4,837.54	(41,632)						(19,927)			41,632			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	12/16/2024	Expiration	100	478,622	4,785.26	(16,853)						2,113			16,853			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	12/16/2024	Expiration	71	339,822	4,801.78	(11,244)						1,430			11,244			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	12/16/2024	Expiration	936	4,503,287	4,813.57	(141,786)						18,856			141,786			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	12/16/2024	Expiration	141	733,711	5,191.11	(3,020)						12			3,020			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Expiration	66	323,915	4,901.12	(7,900)						7,872			7,900			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Expiration	13	67,114	5,259.74	(366)						688			366			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	239	975,448	4,089.07	(80,232)						83,552			80,232			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 Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	45	184,499	4,099.07	(14,881)						15,573			14,881			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	27	108,931	4,109.06	(8,613)						9,060			8,613			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	35	143,526	4,129.06	(10,905)						11,574			10,905			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	57	238,905	4,209.04	(15,357)						16,822			15,357			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	72	309,967	4,289.02	(16,635)						18,575			16,635			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	197	795,897	4,030.88	(71,944)						72,692			71,944			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	123	495,127	4,040.86	(43,912)						44,624			43,912			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	224	906,414	4,050.83	(78,852)						80,604			78,852			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	2,439	9,905,371	4,060.81	(844,998)						868,997			844,998			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	2,118	8,621,038	4,070.79	(720,114)						746,914			720,114			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	85	348,135	4,110.70	(26,905)						28,391			26,905			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	73	307,713	4,220.45	(18,711)						20,919			18,711			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	39	166,425	4,230.43	(9,891)						11,101			9,891			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	01/16/2024	Expiration	256	1,083,764	4,240.41	(62,934)						70,908			62,934			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	8	33,672	4,151.97	(2,586)						2,620			2,586			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	72	298,551	4,162.15	(22,441)						22,880			22,441			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	127	529,926	4,172.32	(38,967)						40,004			38,967			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	58	243,681	4,202.85	(16,752)						17,549			16,752			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	21	92,677	4,386.03	(4,041)						4,649			4,041			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	29	120,364	4,218.85	(9,995)						6,705			9,995			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	159	672,389	4,239.53	(53,595)						36,047			53,595			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	254	1,080,912	4,249.87	(84,370)						56,832			84,370			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	36	153,453	4,260.21	(11,726)						7,909			11,726			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	114	490,745	4,291.23	(35,144)						23,762			35,144			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	53	233,148	4,363.62	(14,232)						9,569			14,232			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	26	114,225	4,456.68	(5,586)						3,575			5,586			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	81	340,363	4,189.08	(30,229)						19,728			30,229			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	54	228,828	4,199.45	(19,911)						13,042			19,911			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	69	291,319	4,209.81	(24,854)						16,296			24,854			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	1,932	8,155,245	4,220.18	(681,275)						448,352			681,275			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	1,911	8,085,554	4,230.55	(661,905)						436,059			661,905			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	22	91,848	4,232.63	(7,488)						4,934			7,488			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	81	348,128	4,272.03	(26,195)						17,341			26,195			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	61	267,759	4,406.83	(14,893)						9,718			14,893			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	311	1,374,895	4,417.19	(74,620)						48,412			74,620			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	18	74,454	4,061.88	(6,304)						7,343			6,304			0001

SCHEDULE DB - PART A - SECTION 2

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S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	191	779,888	4,091.75	(62,189)						74,170			62,189			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	23	93,724	4,101.71	(7,324)						8,802			7,324			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	34	140,060	4,131.57	(10,285)						12,656			10,285			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	12	49,575	4,201.26	(3,119)						4,070			3,119			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	27	116,351	4,251.04	(6,520)						8,844			6,520			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	82	329,449	3,997.68	(27,843)						42,044			27,843			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	175	702,469	4,007.47	(58,258)						88,730			58,258			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	366	1,469,839	4,017.27	(119,452)						183,881			119,452			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	192	778,498	4,046.67	(59,566)						94,452			59,566			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	7	30,525	4,125.05	(1,969)						3,396			1,969			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	86	337,346	3,930.85	(30,561)						44,953			30,561			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	117	462,703	3,940.58	(41,130)						61,078			41,130			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	72	283,198	3,950.31	(24,692)						37,034			24,692			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	2,212	8,758,658	3,960.04	(749,757)						1,133,690			749,757			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	2,005	7,959,071	3,969.77	(667,157)						1,021,227			667,157			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	51	203,074	3,971.71	(16,975)						25,987			16,975			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	57	227,613	4,008.69	(17,636)						28,039			17,636			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	162	665,704	4,105.99	(41,520)						73,683			41,520			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	283	1,163,267	4,115.72	(70,840)						127,353			70,840			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	15	59,297	4,067.02	(4,822)						6,178			4,822			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	45	183,464	4,076.97	(14,617)						18,903			14,617			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	42	172,445	4,106.80	(12,911)						17,172			12,911			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	51	214,718	4,186.35	(13,497)						19,378			13,497			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	15	63,411	4,275.84	(3,212)						5,050			3,212			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	210	889,555	4,230.74	(68,787)						59,388			68,787			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	380	1,610,296	4,241.08	(121,868)						105,961			121,868			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	78	331,430	4,272.11	(23,483)						20,852			23,483			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	29	130,058	4,447.96	(6,063)						6,043			6,063			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	76	319,158	4,192.83	(27,121)						22,103			27,121			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	143	601,437	4,203.21	(50,060)						41,093			50,060			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	98	413,100	4,213.59	(33,673)						27,838			33,673			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	2,501	10,562,671	4,223.97	(842,977)						701,950			842,977			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	1,915	8,108,992	4,234.35	(633,442)						531,349			633,442			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	47	199,180	4,240.57	(15,361)						12,938			15,361			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	69	294,564	4,275.86	(21,078)						18,195			21,078			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	17	75,069	4,390.02	(4,132)						3,858			4,132			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 Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	244	1,074,842	4,400.40	(57,661)						54,227			57,661			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/17/2023	04/15/2024	04/15/2024	Expiration	132	584,384	4,410.78	(30,549)						28,930			30,549			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	04/26/2024	Expiration	263	1,111,477	4,228.40	(86,011)						77,193			86,011			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	04/26/2024	Expiration	177	759,449	4,290.43	(51,413)						48,497			51,413			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	05/14/2024	Expiration	193	814,873	4,227.18	(61,775)						60,376			61,775			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	05/14/2024	Expiration	122	533,194	4,371.52	(29,049)						32,587			29,049			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	188	787,330	4,185.92	(65,656)						60,703			65,656			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	137	573,491	4,198.32	(46,628)						43,595			46,628			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	1,919	8,077,934	4,208.66	(642,897)						606,779			642,897			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	1,632	6,883,990	4,219.01	(536,188)						510,864			536,188			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	81	343,023	4,247.96	(25,117)						24,590			25,117			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	134	584,421	4,355.50	(33,289)						36,492			33,289			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	131	574,268	4,382.39	(30,580)						34,501			30,580			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	05/24/2024	Expiration	108	466,601	4,331.61	(33,020)						26,167			33,020			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Expiration	129	575,682	4,470.97	(40,874)						16,338			40,874			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Expiration	216	973,355	4,503.77	(64,071)						26,192			64,071			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Expiration	225	1,008,973	4,478.95	(77,666)						21,466			77,666			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Expiration	136	611,033	4,492.23	(45,752)						12,636			45,752			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Expiration	1,562	7,034,995	4,503.29	(514,402)						142,202			514,402			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Expiration	1,192	5,381,523	4,514.36	(384,093)						106,357			384,093			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Expiration	87	397,409	4,556.40	(25,785)						7,194			25,785			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	06/17/2024	Expiration	265	1,235,978	4,671.47	(60,541)						16,436			60,541			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2024	06/27/2024	Expiration	95	426,398	4,509.76	(27,954)						12,007			27,954			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	07/12/2024	Expiration	198	913,268	4,618.06	(59,964)						9,677			59,964			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	07/15/2024	Expiration	132	604,989	4,568.02	(46,045)						5,951			46,045			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	07/15/2024	Expiration	169	773,677	4,586.11	(56,653)						7,259			56,653			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	07/15/2024	Expiration	1,331	6,126,379	4,601.94	(433,392)						55,074			433,392			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	07/15/2024	Expiration	1,528	7,050,245	4,613.25	(486,397)						61,407			486,397			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	07/15/2024	Expiration	101	467,960	4,651.69	(36,600)						(3,403)			36,600			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	07/15/2024	Expiration	204	976,084	4,782.85	(44,341)						4,202			44,341			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/17/2023	07/15/2024	07/15/2024	Expiration	169	813,944	4,812.25	(34,088)						2,948			34,088			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	07/26/2024	Expiration	149	687,467	4,628.16	(48,995)						4,060			48,995			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	07/26/2024	Expiration	115	550,179	4,764.28	(28,556)						1,466			28,556			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/14/2024	Expiration	188	865,076	4,601.96	(61,634)						14,053			61,634			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/14/2024	Expiration	194	910,201	4,691.76	(53,192)						12,227			53,192			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	171	770,897	4,495.55	(62,532)						18,741			62,532			0001

SCHEDULE DB - PART A - SECTION 2

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S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	1,490	6,726,680	4,515.52	(524,335)						158,713			524,335			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	1,535	6,949,267	4,526.62	(529,656)						161,215			529,656			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	123	563,331	4,562.12	(39,890)						12,366			39,890			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	194	912,648	4,704.13	(46,753)						15,163			46,753			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	302	1,428,568	4,724.10	(69,627)						22,578			69,627			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	08/27/2024	Expiration	157	706,539	4,504.84	(54,313)						20,233			54,313			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	08/27/2024	Expiration	133	600,082	4,526.87	(44,034)						16,745			44,034			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Expiration	104	480,592	4,606.46	(33,776)						9,385			33,776			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Expiration	268	1,242,195	4,640.25	(81,155)						23,026			81,155			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	98	440,358	4,494.82	(35,883)						12,983			35,883			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	219	986,172	4,505.95	(78,602)						28,710			78,602			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	217	980,475	4,517.07	(76,411)						28,193			76,411			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	2,334	10,570,811	4,528.20	(805,148)						300,350			805,148			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	1,849	8,394,628	4,539.33	(624,657)						235,753			624,657			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	141	645,992	4,570.48	(44,974)						17,537			44,974			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	279	1,312,374	4,706.21	(66,518)						29,307			66,518			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	09/16/2024	Expiration	224	1,059,816	4,730.69	(50,548)						22,506			50,548			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	09/27/2024	Expiration	102	445,810	4,370.69	(34,910)						26,679			34,910			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	09/27/2024	Expiration	157	688,411	4,392.06	(51,640)						40,327			51,640			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	09/27/2024	Expiration	102	451,351	4,445.49	(30,283)						25,023			30,283			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	118	522,261	4,414.34	(41,523)						27,191			41,523			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	151	671,384	4,435.97	(51,148)						34,208			51,148			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	49	216,808	4,468.43	(15,466)						10,686			15,466			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	18	82,835	4,717.28	(3,285)						2,983			3,285			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	10/15/2024	Expiration	437	1,936,748	4,434.86	(159,676)						87,288			159,676			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	10/15/2024	Expiration	2,173	9,670,308	4,450.17	(773,626)						429,554			773,626			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	10/15/2024	Expiration	1,571	7,010,440	4,461.10	(548,465)						308,452			548,465			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	10/15/2024	Expiration	105	472,966	4,487.34	(35,082)						20,290			35,082			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	10/15/2024	Expiration	409	1,904,204	4,657.92	(96,194)						67,710			96,194			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	10/25/2024	Expiration	232	976,141	4,199.72	(81,031)						95,934			81,031			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	10/25/2024	Expiration	114	479,679	4,220.30	(38,256)						46,343			38,256			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	10/25/2024	Expiration	113	477,906	4,240.89	(36,592)						45,372			36,592			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	11/14/2024	Expiration	111	511,262	4,596.85	(35,024)						16,869			35,024			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	11/14/2024	Expiration	121	560,001	4,619.33	(36,476)						18,144			36,476			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	11/14/2024	Expiration	117	548,634	4,698.01	(29,747)						16,200			29,747			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	237	1,079,805	4,556.91	(82,398)						35,089			82,398			0001

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	78	358,275	4,570.42	(26,595)						11,512			26,595			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	1,155	5,291,016	4,581.68	(383,670)						168,438			383,670			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	1,329	6,103,696	4,592.94	(432,287)						192,403			432,287			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	112	520,662	4,633.46	(33,794)						15,776			33,794			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	81	393,077	4,836.09	(15,416)						8,859			15,416			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	78	378,729	4,858.61	(13,951)						8,238			13,951			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Expiration	69	320,020	4,652.81	(21,210)						8,752			21,210			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Expiration	70	325,700	4,675.57	(20,498)						8,691			20,498			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Expiration	87	406,828	4,698.32	(24,295)						10,542			24,295			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Expiration	46	228,280	4,994.10	(5,899)						3,984			5,899			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Expiration	188	909,025	4,825.74	(56,402)						4,619			56,402			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Expiration	126	612,375	4,849.34	(35,983)						3,031			35,983			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	12/16/2024	Expiration	143	683,761	4,780.54	(49,628)						1,301			49,628			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	12/16/2024	Expiration	1,137	5,459,912	4,801.78	(379,390)						9,076			379,390			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	12/16/2024	Expiration	1,243	5,985,337	4,813.57	(405,793)						9,288			405,793			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	12/16/2024	Expiration	67	326,181	4,856.05	(20,192)						411			20,192			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	12/16/2024	Expiration	74	373,048	5,058.97	(14,008)						393			14,008			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	12/16/2024	Expiration	251	1,278,719	5,096.73	(43,176)						1,340			43,176			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Expiration	108	529,644	4,889.17	(33,486)						18,850			33,486			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Expiration	87	427,437	4,913.07	(25,628)						15,206			25,628			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Expiration	140	691,770	4,936.98	(39,232)						24,670			39,232			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDBSFWOLXP3B76	02/15/2024	02/18/2025	10/25/2024	Closing Purchase	288	1,475,942	5,130.32		(100,712)	(244,184)		(244,184)					(143,473)			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDBSFWOLXP3B76	03/15/2024	03/17/2025	10/25/2024	Closing Purchase	188	978,848	5,206.64		(72,536)	(150,346)		(150,346)					(77,810)			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDBSFWOLXP3B76	03/15/2024	03/17/2025	10/25/2024	Closing Purchase	63	327,415	5,219.43		(23,721)	(49,453)		(49,453)					(25,731)			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	10/25/2024	Closing Purchase	186	959,520	5,150.40		(72,272)	(163,140)		(163,140)					(90,868)			0001
S&P500 OTC European Call-Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	10/25/2024	Closing Purchase	50	272,699	5,401.04		(17,857)	(34,711)		(34,711)					(16,853)			0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(23,544,526)	(287,098)	(641,834)	0	(641,834)	XXX	16,109,214	0	0	23,189,791	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(23,544,526)	(287,098)	(641,834)	0	(641,834)	XXX	16,109,214	0	0	23,189,791	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												(23,544,526)	(287,098)	(641,834)	0	(641,834)	XXX	16,109,214	0	0	23,189,791	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												(23,544,526)	(287,098)	(641,834)	0	(641,834)	XXX	16,109,214	0	0	23,189,791	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

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)
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												11,369,066	53,048	16,128,523	0	16,128,523	XXX	742,882	0	0	4,706,414	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												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												11,369,066	53,048	16,128,523	0	16,128,523	XXX	742,882	0	0	4,706,414	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
Barclays G5GSEF7VJP5I7OUK5573	Y	N	0	0	11,850,189	(9,818,771)	2,031,418	11,850,189	(9,818,771)	2,031,418	0	0
Goldman Sachs W22LROWP2IHZNBB6K528	Y	N	6,960,000	0	9,099,745	(1,163,188)	976,557	9,099,745	(1,163,188)	976,557	0	0
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	N	0	0	17,422	0	17,422	17,422	0	17,422	0	0
Wells Fargo PBLD0EJDB5FWOLXP3B76	Y	Y	2,010,000	0	10,069,076	(8,220,332)	0	10,069,076	(8,220,332)	0	0	0
JP Morgan ZBUT11V806EZRVTWT807	Y	Y	4,740,000	0	12,892,312	(8,621,807)	0	12,892,312	(8,621,807)	0	0	0
0299999999. Total NAIC 1 Designation			13,710,000	0	43,928,744	(27,824,098)	3,025,397	43,928,744	(27,824,098)	3,025,397	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			13,710,000	0	43,928,744	(27,824,098)	3,025,397	43,928,744	(27,824,098)	3,025,397	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					43,928,744	(27,824,098)						

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)
Goldman Sachs W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	6,960,000	6,960,000	XXX		V
Wells Fargo PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	2,010,000	2,010,000	XXX		V
JP Morgan ZBUT11V806EZRVTWT807	Cash	000000-00-0	Cash	4,740,000	4,740,000	XXX		V
0299999999 - Total				13,710,000	13,710,000	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 (Line 9 for Separate Accounts) 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
9999999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ....(26,808,758) Book/Adjusted Carrying Value $ ....(26,808,758)
2. Average balance for the year Fair Value $ ....6,842,015 Book/Adjusted Carrying Value $ 6,842,015
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 ..$ 0											
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 (Line 9 for Separate Accounts))

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
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	3,550,000	3,550,000	06/30/2028
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				3,550,000	3,550,000	XXX
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	2,570,000	2,570,000	09/01/2030
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				2,570,000	2,570,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				6,120,000	6,120,000	XXX
009089-AA-1	AIR CANADA 2013-1A PTT		2.A FE	546,872	549,137	05/15/2025
02665W-FA-4	AMERICAN HONDA FINANCE		1.G FE	1,649,951	1,650,274	02/12/2025
02665W-FM-8	AMERICAN HONDA FINANCE		1.G FE	1,649,943	1,650,000	01/12/2026
05351W-AC-7	AVANGRID INC		2.B FE	676,387	675,417	04/15/2025
05531F-BE-2	BB&T CORPORATION		2.A FE	1,625,453	1,625,371	06/05/2025
05565E-CD-5	BMW US Capital LLC		1.F FE	2,504,045	2,500,000	08/11/2025
05565E-CN-3	BMW US Capital LLC		1.F FE	1,003,752	1,000,000	08/13/2026
06367U-EQ-6	BANK OF MONTREAL		1.C FE	2,100,000	2,100,000	08/21/2026
07911E-AA-0	BELLEVUE 10 APTS LLC		1.D FE	4,200,000	4,200,000	04/01/2060
172967-NM-9	CITIGROUP		1.G FE	1,403,011	1,402,681	03/17/2026
17325F-BH-0	CITIBANK NA		1.E FE	476,321	475,000	08/06/2026
17327C-AP-8	CITIGROUP INC		1.G FE	525,219	525,077	01/25/2026
198280-AF-6	COLUMBIA PIPELINE GROUP		2.A FE	3,241,406	3,239,279	06/01/2025
302520-AC-5	FNB CORP		2.B FE	761,873	762,811	08/25/2025
31664Q-AA-2	5TH AND MENDOCINO PARTNE		1.B FE	700,000	700,000	03/01/2063
340711-AW-0	FLORIDA GAS TRANSMISSION		2.B FE	792,436	791,167	07/15/2025
437076-CY-6	HOME DEPOT		1.F FE	700,740	700,000	12/24/2025
43776R-AA-0	HOMESTEAD 406-L TRUST		1.B FE	4,310,000	4,310,000	09/01/2074
52637H-AA-2	LEO@CARTERSVILLE LLC		1.B FE	500,000	500,000	04/01/2062
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	2,200,453	2,200,000	08/01/2025
58769J-AV-9	MERCEDES-BENZ FIN NA		1.F FE	620,696	620,000	07/31/2026
60700J-CU-7	MIZUHO MARKETS CAYMAN		1.F FE	1,808,867	1,800,000	08/14/2026
60700J-DA-0	MIZUHO MARKETS CAYMAN		1.E FE	3,410,750	3,400,000	11/28/2025
63743H-FV-9	NATIONAL RURAL UTILITIES		1.F FE	2,747,895	2,750,000	12/03/2025
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	3,506,682	3,500,000	06/13/2025
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	3,508,361	3,500,000	06/16/2025
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP		2.A FE	920,984	921,716	10/20/2025
857449-AD-4	STATE STREET BANK & TRUST		1.C FE	1,701,781	1,700,000	11/25/2026
89236T-ML-6	TOYOTA		1.E FE	356,704	355,000	08/07/2026
89236T-MR-3	TOYOTA		1.E FE	2,000,665	2,000,000	04/10/2026
89788J-AA-7	TRUIST BANK		1.G FE	198,762	198,368	03/10/2025
902674-ZX-1	UBS AG LONDON		1.E FE	301,157	301,296	09/11/2025
91324P-FE-7	UNITEDHEALTH GROUP INC		1.F FE	350,950	350,000	07/15/2026
91911A-AA-2	VALENCIA GROVE II LLC		1.B FE	2,000,000	2,000,000	12/01/2062
92840V-AL-6	VISTRA OPERATIONS CO LLC		2.C FE	1,752,529	1,753,393	05/13/2025
928668-CJ-9	VOLKSWAGEN GROUP AMERICA		1.G FE	501,011	500,000	08/14/2026
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				57,255,656	57,205,987	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				57,255,656	57,205,987	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				60,805,656	60,755,987	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				2,570,000	2,570,000	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				63,375,656	63,325,987	XXX
4109999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks				0	0	XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
81375P-10-1	Securities Lending Fund LLC		1.G	10,395,655	10,395,655	
9409999999. Subtotal - Other Invested Assets (Schedule BA)				10,395,655	10,395,655	XXX
000000-00-0	CREDIT AGRICOLE CIB NY		1.A	2,175,000	2,175,000	01/31/2025
000000-00-0	UBS AG STAMFORD CT		1.A	2,600,000	2,600,000	07/17/2025
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1)				4,775,000	4,775,000	XXX
000000-00-0	Key Bank Money Market Account			7,150,000	7,150,000	
000000-00-0	Huntington Bank Money Market Account			7,150,000	7,150,000	
000000-00-0	Fifth Third Money Market Account			7,150,000	7,150,000	
9609999999. Subtotal - Cash (Schedule E Part 1)				21,450,000	21,450,000	XXX
	BETHIS CP		2.A	3,284,568	3,284,568	01/06/2025
	BETHIS CP		2.A	1,979,944	1,979,944	03/03/2025
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	10,310,562	10,310,562	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2)				15,575,074	15,575,074	XXX
9999999999 - Totals				115,571,385	115,521,716	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 34,867,945 — Book/Adjusted Carrying Value $ 34,835,094
2. Average balance for the year — Fair Value $ 85,394,613 — Book/Adjusted Carrying Value $ 85,335,246

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	11,038,102	XXX.
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	1,500,206	XXX.
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	7,698,033	XXX.
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	7,154,413	XXX.
JP MORGAN/CHASE	NEW YORK, NY		0.000	0	0	(20,108,191)	XXX.
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	7,158,641	XXX.
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	400,945	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	14,842,150	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	14,842,150	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	14,842,150	XXX

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

1. January	(10,795,441)	4. April	(10,091,082)	7. July	1,483,088	10. October	(5,187,036)
2. February	(8,679,582)	5. May	(2,961,425)	8. August	(2,924,943)	11. November	14,096,437
3. March	(2,036,770)	6. June	1,587,007	9. September	26,169,785	12. December	14,842,150

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	AMILLN CP		12/31/2024	4.500	01/02/2025	5,673,581	709	0
	BETHIS CP		12/02/2024	4.810	01/06/2025	3,284,568	13,228	0
	BETHIS CP		12/17/2024	4.750	03/03/2025	1,979,944	3,958	0
	CABOT CORP CP		12/31/2024	4.500	01/02/2025	3,699,075	463	0
	ENERGY TRANSFER LP CP		12/26/2024	4.550	01/02/2025	3,746,682	2,844	0
	EVERGY METRO INC CP		12/31/2024	4.500	01/02/2025	2,999,250	375	0
	INTERCONTINENTALEXCHANGE CP		12/26/2024	4.550	01/09/2025	2,994,692	2,275	0
	MCKPP CP		12/31/2024	4.530	01/02/2025	1,999,497	252	0
	PEOPLES GAS LIGHT & COKE CP		12/27/2024	4.600	01/02/2025	1,249,042	799	0
	PHILLIPS 66 CP		12/23/2024	4.650	01/06/2025	2,595,298	3,023	0
	PLAINS CP		12/31/2024	4.500	01/02/2025	3,899,025	488	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						34,120,654	28,414	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						34,120,654	28,414	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						34,120,654	28,414	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						34,120,654	28,414	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	01/01/2024	0.000		125,000	0	6,906
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						125,000	0	6,906
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/31/2024	0.000		50,016,707	0	140,204
8309999999. Subtotal - All Other Money Market Mutual Funds						50,016,707	0	140,204
8609999999 - Total Cash Equivalents						84,262,361	28,414	147,110

1.

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

1A	1A ...$	0	1B ..$	0	1C ..$	0	1D ..$	0	1E ..$	0	1F ..$	0	1G ..$ 0
1B	2A ...$	34,120,654	2B ..$	0	2C ..$	0							
1C	3A ...$	0	3B ..$	0	3C ..$	0							
1D	4A ...$	0	4B ..$	0	4C ..$	0							
1E	5A ...$	0	5B ..$	0	5C ..$	0							
1F	6 .....$	0											

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 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	124,951	121,753	0	0
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Protection of policyholders and creditors	125,000	125,000	0	0
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Benefit of policyholders and creditors	224,912	219,155	0	0
33. New York NY						
34. North Carolina NC	B	Prerequisite for doing business in the state	441,680	429,068	0	0
35. North Dakota ND						
36. Ohio OH	B	Protection of All Policyholders	1,720,559	1,678,281	0	0
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,637,102	2,573,257	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0