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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

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 93661 Employer's ID Number 31-1021738

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 11/13/1981 Commenced Business 12/21/1981

Statutory Home Office 191 Rosa Parks Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 191 Rosa Parks Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Mail Address Post Office Box 5423 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 191 Rosa Parks Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Internet Website Address www.massmutualascend.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-361-9077 (Area Code) (Telephone Number)
rearle@mmascend.com (E-mail Address), 513-345-9484 (FAX Number)

OFFICERS

President	Mark Francis Muething	Treasurer	Brian Patrick Sponaugle
Secretary	John Paul Gruber	Appointed Actuary	Isaac Cezar Hall

OTHER

Dominic Lusean Blue	Donna Marie Carrelli	Michael Harrison Haney

DIRECTORS OR TRUSTEES

Dominic Lusean Blue	Elizabeth Ward Chicares	Susan Marie Cicco
Geoffrey James Craddock	Roger William Crandall	Vy Ho #
Paul Anthony LaPiana	Sears Andrew Merritt	Mark Francis Muething
Michael James O'Connor	Eric William Partlan	

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.

Mark Francis Muething President	John Paul Gruber Secretary	Brian Patrick Sponaugle Treasurer

Subscribed and sworn to before me this
_____ day of February 2025

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.....

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	998,068	0.049	998,067	0	998,067	0.049
1.02 All other governments	0	0.000		0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	26,091,327	1.286	26,091,329	0	26,091,329	1.286
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	17,394,351	0.857	17,394,351	0	17,394,351	0.857
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	151,966,407	7.489	151,966,408	0	151,966,408	7.489
1.06 Industrial and miscellaneous	1,407,633,742	69.373	1,407,633,742	0	1,407,633,742	69.373
1.07 Hybrid securities	29,648,749	1.461	29,648,750	0	29,648,750	1.461
1.08 Parent, subsidiaries and affiliates	0	0.000		0	0	0.000
1.09 SVO identified funds	0	0.000		0	0	0.000
1.10 Unaffiliated bank loans	0	0.000		0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000		0	0	0.000
1.12 Total long-term bonds	1,633,732,644	80.516	1,633,732,647	0	1,633,732,647	80.516
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	4,210,400	0.208	4,210,400	0	4,210,400	0.208
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	4,210,400	0.208	4,210,400	0	4,210,400	0.208
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	7	0.000	7	0	7	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds		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	7	0.000	7	0	7	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,470,107	0.122	2,470,107	0	2,470,107	0.122
6.02 Cash equivalents (Schedule E, Part 2)	303,252,293	14.945	303,252,293	0	303,252,293	14.945
6.03 Short-term investments (Schedule DA)	19,773,853	0.975	19,773,853	0	19,773,853	0.975
6.04 Total cash, cash equivalents and short-term investments	325,496,253	16.042	325,496,253	0	325,496,253	16.042
7. Contract loans	42,172,205	2.078	42,172,205	0	42,172,205	2.078
8. Derivatives (Schedule DB)	15,627,567	0.770	15,627,567	0	15,627,567	0.770
9. Other invested assets (Schedule BA)	7,843,549	0.387	7,843,549	0	7,843,549	0.387
10. Receivables for securities	0	0.000	0	0	0	0.000
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	2,029,082,625	100.000	2,029,082,628	0	2,029,082,628	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus Line 12)	
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		7,988,955
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	577	577
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		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		577
8.	Deduct amortization of premium and depreciation		145,408
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		7,843,548
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		7,843,548

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,001,922,518
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,883,597
3.	Accrual of discount		5,781,937
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	16,249	
	4.2. Part 2, Section 1, Column 15	29,600	
	4.3. Part 2, Section 2, Column 13	83	
	4.4. Part 4, Column 11	1,960	47,892
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,088,158)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		371,487,109
7.	Deduct amortization of premium		4,207,621
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	893,595	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	16,411	910,006
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,637,943,050
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,637,943,050

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	998,068	992,076	998,016	1,000,000
Governments (Including all obligations guaranteed by governments)	2. Canada				
	3. Other Countries				
	4. Totals	998,068	992,076	998,016	1,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	26,091,327	24,812,193	27,412,875	25,196,294
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	17,394,351	16,662,757	18,478,245	16,852,412
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	151,966,407	136,517,788	157,270,245	145,609,041
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	1,195,356,996	1,129,331,537	1,198,131,806	1,198,195,837
	9. Canada	34,677,399	34,034,948	34,642,623	34,840,000
	10. Other Countries	207,248,096	202,497,484	207,779,708	206,801,208
	11. Totals	1,437,282,491	1,365,863,969	1,440,554,137	1,439,837,045
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,633,732,644	1,544,848,783	1,644,713,518	1,628,494,792
PREFERRED STOCKS	14. United States	4,210,400	4,295,736	4,000,000	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	4,210,400	4,295,736	4,000,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	4,210,400	4,295,736	4,000,000	
COMMON STOCKS	20. United States	7	7	158	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries				
	23. Totals	7	7	158	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	7	7	158	
	26. Total Stocks	4,210,407	4,295,743	4,000,158	
	27. Total Bonds and Stocks	1,637,943,051	1,549,144,526	1,648,713,676	

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	199,972	798,095	0	0	0	XXX	998,067	0.1	949,430	0.0	998,067	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	199,972	798,095	0	0	0	XXX	998,067	0.1	949,430	0.0	998,067	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	999,938	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	999,938	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	4,246,099	13,994,592	6,887,088	963,550	0	XXX	26,091,329	1.3	31,192,861	1.5	26,091,329	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	4,246,099	13,994,592	6,887,088	963,550	0	XXX	26,091,329	1.3	31,192,861	1.5	26,091,329	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	7,318,359	7,853,624	2,222,368	0	0	XXX	17,394,351	0.9	21,063,668	1.0	17,394,351	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	7,318,359	7,853,624	2,222,368	0	0	XXX	17,394,351	0.9	21,063,668	1.0	17,394,351	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	16,128,495	63,122,069	28,988,872	37,840,486	4,886,485	XXX	150,966,408	7.7	173,873,181	8.2	150,966,408	0
5.2 NAIC 2	0	1,000,000	0	0	0	XXX	1,000,000	0.1	1,000,000	0.0	1,000,000	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	16,128,495	64,122,069	28,988,872	37,840,486	4,886,485	XXX	151,966,408	7.8	174,873,181	8.2	151,966,408	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)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	207,014,481	341,495,538	102,290,334	54,233,060	3,224,073	XXX	708,257,486	36.2	875,491,921	41.3	317,169,973	391,087,513
6.2 NAIC 2	473,066,415	348,226,237	103,573,261	43,907,146	26,965,191	XXX	995,738,251	50.9	945,729,970	44.6	574,461,485	421,276,766
6.3 NAIC 3	7,104,825	6,902,865	1,159,533	911,394	0	XXX	16,078,616	0.8	8,882,635	0.4	13,307,841	2,770,775
6.4 NAIC 4	94,623	2,309,357	204,871	873,452	0	XXX	3,482,304	0.2	9,482,009	0.4	3,482,304	0
6.5 NAIC 5	195,860	2,948,604	397,475	1,561,288	0	XXX	5,103,227	0.3	3,901,946	0.2	3,930,878	1,172,349
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	687,476,204	701,882,602	207,625,474	101,486,340	30,189,264	XXX	1,728,659,884	88.4	1,843,488,481	86.9	912,352,480	816,307,404
7. Hybrid Securities												
7.1 NAIC 1	0	0	4,581,468	0	3,617,599	XXX	8,199,067	0.4	6,357,586	0.3	3,617,599	4,581,468
7.2 NAIC 2	0	3,835,010	2,000,000	1,954,313	13,660,360	XXX	21,449,683	1.1	22,482,868	1.1	21,449,683	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	1,072,990	0.1	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	3,835,010	6,581,468	1,954,313	17,277,959	XXX	29,648,750	1.5	29,913,444	1.4	25,067,282	4,581,468
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	19,687,457	0.9	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	19,687,457	0.9	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 234,907,407	427,263,918	144,970,130	93,037,096	11,728,157	0	911,906,708	46.7	XXX	XXX	516,237,727	395,668,981
12.2 NAIC 2	(d) 473,066,415	353,061,248	105,573,261	45,861,459	40,625,551	0	1,018,187,934	52.1	XXX	XXX	596,911,168	421,276,766
12.3 NAIC 3	(d) 7,104,825	6,902,865	1,159,533	911,394	0	0	16,078,616	0.8	XXX	XXX	13,307,841	2,770,775
12.4 NAIC 4	(d) 94,623	2,309,357	204,871	873,452	0	0	3,482,304	0.2	XXX	XXX	3,482,304	0
12.5 NAIC 5	(d) 195,860	2,948,604	397,475	1,561,288	0	0	(c) 5,103,227	0.3	XXX	XXX	3,930,878	1,172,349
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	715,369,129	792,485,992	252,305,270	142,244,688	52,353,709	0	(b) 1,954,758,789	100.0	XXX	XXX	1,133,869,917	820,888,872
12.8 Line 12.7 as a % of Col. 7	36.6	40.5	12.9	7.3	2.7	0.0	100.0	XXX	XXX	XXX	58.0	42.0
13. Total Bonds Prior Year												
13.1 NAIC 1	161,584,052	587,217,235	260,493,043	105,918,223	14,403,489	0	XXX	XXX	1,129,616,042	53.2	616,898,114	512,717,928
13.2 NAIC 2	211,742,228	490,208,858	160,893,175	55,724,977	50,643,600	0	XXX	XXX	969,212,838	45.7	666,831,637	302,381,201
13.3 NAIC 3	639,776	7,403,291	404,146	435,422	1,072,990	0	XXX	XXX	9,955,625	0.5	8,641,933	1,313,692
13.4 NAIC 4	878,964	7,193,959	820,512	588,573	1	0	XXX	XXX	9,482,009	0.4	9,078,705	403,304
13.5 NAIC 5	246,265	3,041,818	375,061	238,802	0	0	XXX	XXX	(c) 3,901,946	0.2	3,409,706	492,240
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	375,091,285	1,095,065,161	422,985,937	162,905,997	66,120,080	0	XXX	XXX	(b) 2,122,168,460	100.0	1,304,860,095	817,308,365
13.8 Line 13.7 as a % of Col. 9	17.7	51.6	19.9	7.7	3.1	0.0	XXX	XXX	100.0	XXX	61.5	38.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	138,296,914	227,905,558	67,106,994	73,763,975	9,164,285	0	516,237,727	26.4	616,898,114	29.1	516,237,727	XXX
14.2 NAIC 2	169,359,031	273,190,716	88,070,529	42,057,675	24,233,217	0	596,911,168	30.5	666,831,637	31.4	596,911,168	XXX
14.3 NAIC 3	6,707,473	5,388,431	391,691	820,246	0	0	13,307,841	0.7	8,641,933	0.4	13,307,841	XXX
14.4 NAIC 4	94,623	2,309,357	204,871	873,452	0	0	3,482,304	0.2	9,078,705	0.4	3,482,304	XXX
14.5 NAIC 5	190,242	2,648,768	356,378	735,490	0	0	3,930,878	0.2	3,409,706	0.2	3,930,878	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	314,648,284	511,442,830	156,130,463	118,250,839	33,397,502	0	1,133,869,917	58.0	1,304,860,095	61.5	1,133,869,917	XXX
14.8 Line 14.7 as a % of Col. 7	27.7	45.1	13.8	10.4	2.9	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	16.1	26.2	8.0	6.0	1.7	0.0	58.0	XXX	XXX	XXX	58.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	96,610,492	199,358,360	77,863,136	19,273,121	2,563,872	0	395,668,981	20.2	512,717,928	24.2	XXX	395,668,981
15.2 NAIC 2	303,707,384	79,870,532	17,502,733	3,803,784	16,392,335	0	421,276,766	21.6	302,381,201	14.2	XXX	421,276,766
15.3 NAIC 3	397,352	1,514,434	767,842	91,147	0	0	2,770,775	0.1	1,313,692	0.1	XXX	2,770,775
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	403,304	0.0	XXX	0
15.5 NAIC 5	5,618	299,836	41,097	825,798	0	0	1,172,349	0.1	492,240	0.0	XXX	1,172,349
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	400,720,846	281,043,162	96,174,808	23,993,850	18,956,206	0	820,888,872	42.0	817,308,365	38.5	XXX	820,888,872
15.8 Line 15.7 as a % of Col. 7	48.8	34.2	11.7	2.9	2.3	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	20.5	14.4	4.9	1.2	1.0	0.0	42.0	XXX	XXX	XXX	XXX	42.0

(a) Includes $ 815,837,647 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 984,375 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 41,943,915 ; NAIC 2 $ 279,082,231 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	199,972	798,095	0	0	0	XXX	998,067	0.1	949,430	0.0	998,067	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	199,972	798,095	0	0	0	XXX	998,067	0.1	949,430	0.0	998,067	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	999,938	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	999,938	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	4,246,099	13,994,592	6,887,088	963,550	0	XXX	26,091,329	1.3	31,192,861	1.5	26,091,329	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	4,246,099	13,994,592	6,887,088	963,550	0	XXX	26,091,329	1.3	31,192,861	1.5	26,091,329	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	7,318,359	7,853,624	2,222,368	0	0	XXX	17,394,351	0.9	21,063,668	1.0	17,394,351	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	7,318,359	7,853,624	2,222,368	0	0	XXX	17,394,351	0.9	21,063,668	1.0	17,394,351	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	13,687,714	56,802,626	22,684,273	30,107,151	2,060,649	XXX	125,342,413	6.4	146,682,950	6.9	125,342,413	0
5.02 Residential Mortgage-Backed Securities	2,440,781	7,319,444	6,304,599	7,733,335	2,825,836	XXX	26,623,995	1.4	28,190,232	1.3	26,623,995	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	16,128,495	64,122,069	28,988,872	37,840,486	4,886,485	XXX	151,966,408	7.8	174,873,182	8.2	151,966,408	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	640,555,517	518,998,431	135,378,674	71,427,490	26,523,603	XXX	1,392,883,715	71.3	1,360,163,040	64.1	873,076,318	519,807,397
6.02 Residential Mortgage-Backed Securities	8,861,457	31,823,116	37,252,045	22,812,502	2,425,148	XXX	103,174,267	5.3	111,487,690	5.3	26,714,664	76,459,603
6.03 Commercial Mortgage-Backed Securities	12,697,038	32,857,027	2,402,664	331,933	0	XXX	48,288,663	2.5	44,989,358	2.1	8,608,437	39,680,226
6.04 Other Loan-Backed and Structured Securities	25,362,192	118,204,028	32,592,091	6,914,414	1,240,513	XXX	184,313,238	9.4	326,848,394	15.4	3,953,061	180,360,177
6.05 Totals	687,476,204	701,882,602	207,625,474	101,486,339	30,189,264	XXX	1,728,659,883	88.4	1,843,488,482	86.9	912,352,480	816,307,403
7. Hybrid Securities												
7.01 Issuer Obligations	0	3,835,010	6,581,468	1,954,313	17,277,959	XXX	29,648,750	1.5	29,913,444	1.4	25,067,282	4,581,468
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	3,835,010	6,581,468	1,954,313	17,277,959	XXX	29,648,750	1.5	29,913,444	1.4	25,067,282	4,581,468
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	19,687,457	0.9	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	19,687,457	0.9	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	666,007,661	602,282,378	173,753,872	104,452,504	45,862,211	XXX	1,592,358,625	81.5	XXX	XXX	1,067,969,760	524,388,865
12.02 Residential Mortgage-Backed Securities	11,302,239	39,142,560	43,556,643	30,545,837	5,250,984	XXX	129,798,262	6.6	XXX	XXX	53,338,659	76,459,603
12.03 Commercial Mortgage-Backed Securities	12,697,038	32,857,027	2,402,664	331,933	0	XXX	48,288,663	2.5	XXX	XXX	8,608,437	39,680,226
12.04 Other Loan-Backed and Structured Securities	25,362,192	118,204,028	32,592,091	6,914,414	1,240,513	XXX	184,313,238	9.4	XXX	XXX	3,953,061	180,360,177
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	715,369,129	792,485,992	252,305,270	142,244,688	52,353,709	0	1,954,758,789	100.0	XXX	XXX	1,133,869,917	820,888,871
12.10 Line 12.09 as a % of Col. 7	36.6	40.5	12.9	7.3	2.7	0.0	100.0	XXX	XXX	XXX	58.0	42.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	310,484,366	850,715,066	252,106,172	120,221,887	57,437,840	XXX	XXX	XXX	1,590,965,331	75.0	1,229,269,751	361,695,580
13.02 Residential Mortgage-Backed Securities	13,107,660	45,435,839	45,049,444	28,743,231	7,341,748	XXX	XXX	XXX	139,677,922	6.6	59,033,462	80,644,460
13.03 Commercial Mortgage-Backed Securities	3,503,618	31,399,708	9,443,260	642,772	0	XXX	XXX	XXX	44,989,358	2.1	10,995,589	33,993,769
13.04 Other Loan-Backed and Structured Securities	47,995,640	167,514,549	116,387,061	13,298,109	1,340,492	XXX	XXX	XXX	346,535,851	16.3	5,561,294	340,974,557
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	375,091,284	1,095,065,162	422,985,937	162,905,999	66,120,080	0	XXX	XXX	2,122,168,462	100.0	1,304,860,096	817,308,366
13.10 Line 13.09 as a % of Col. 9	17.7	51.6	19.9	7.7	3.1	0.0	XXX	XXX	100.0	XXX	61.5	38.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	300,681,867	491,737,600	143,517,910	102,121,120	29,911,263	XXX	1,067,969,760	54.6	1,229,269,751	57.9	1,067,969,760	XXX
14.02 Residential Mortgage-Backed Securities	5,001,259	16,108,890	12,612,552	16,129,719	3,486,239	XXX	53,338,659	2.7	59,033,462	2.8	53,338,659	XXX
14.03 Commercial Mortgage-Backed Securities	8,608,437	0	0	0	0	XXX	8,608,437	0.4	10,995,589	0.5	8,608,437	XXX
14.04 Other Loan-Backed and Structured Securities	356,721	3,596,340	0	0	0	XXX	3,953,061	0.2	5,561,294	0.3	3,953,061	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	314,648,284	511,442,830	156,130,463	118,250,839	33,397,502	0	1,133,869,917	58.0	1,304,860,096	61.5	1,133,869,917	XXX
14.10 Line 14.09 as a % of Col. 7	27.7	45.1	13.8	10.4	2.9	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	16.1	26.2	8.0	6.0	1.7	0.0	58.0	XXX	XXX	XXX	58.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	365,325,794	110,544,777	30,235,961	2,331,384	15,950,949	XXX	524,388,865	26.8	361,695,580	17.0	XXX	524,388,865
15.02 Residential Mortgage-Backed Securities	6,300,980	23,033,670	30,944,091	14,416,118	1,764,744	XXX	76,459,603	3.9	80,644,460	3.8	XXX	76,459,603
15.03 Commercial Mortgage-Backed Securities	4,088,601	32,857,027	2,402,664	331,933	0	XXX	39,680,226	2.0	33,993,769	1.6	XXX	39,680,226
15.04 Other Loan-Backed and Structured Securities	25,005,471	114,607,688	32,592,091	6,914,414	1,240,513	XXX	180,360,177	9.2	340,974,557	16.1	XXX	180,360,177
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	400,720,846	281,043,162	96,174,808	23,993,849	18,956,206	0	820,888,871	42.0	817,308,366	38.5	XXX	820,888,871
15.10 Line 15.09 as a % of Col. 7	48.8	34.2	11.7	2.9	2.3	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	20.5	14.4	4.9	1.2	1.0	0.0	42.0	XXX	XXX	XXX	XXX	42.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	10,734,138	10,734,138	0	0	0
2. Cost of short-term investments acquired	46,226,667	46,226,667	0	0	0
3. Accrual of discount	813,049	813,049	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	38,000,000	38,000,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	19,773,853	19,773,853	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	19,773,853	19,773,853	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)		4,983,110
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	8,521,589	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	8,521,589
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	0	
	3.2 Section 2, Column 19	0	0
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		16,077,978
6.	Considerations received/(paid) on terminations, Section 2, Column 15		16,077,978
7.	Amortization:		
	7.1 Section 1, Column 19	(4,375,654)	
	7.2 Section 2, Column 21	(4,983,111)	(9,358,765)
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)		4,145,934
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		4,145,934

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	4,145,935	
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)		4,145,935
4.	Part D, Section 1, Column 6	15,627,567	
5.	Part D, Section 1, Column 7	(11,481,632)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	11,307,354	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		11,307,354
10.	Part D, Section 1, Column 9	11,307,354	
11.	Part D, Section 1, Column 10	0	
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	114,692,605	113,692,605	1,000,000	0
2. Cost of cash equivalents acquired	4,145,499,588	3,800,499,588	345,000,000	0
3. Accrual of discount	11,236,455	11,236,455	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	443	443	0	0
6. Deduct consideration received on disposals	3,968,176,799	3,624,176,799	344,000,000	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	303,252,292	301,252,292	2,000,000	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	303,252,292	301,252,292	2,000,000	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 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
878091-BC-0	8005 Teachers Insurance & Annuity		Not Assigned		Teachers Insurance & Annuity	1.D FE	03/31/2010		104,799	96,644	104,799	0	(844)	0	0	0	5,047	0	0.000
638671-AK-3	8012 Nationwide Mutual Ins Co		Not Assigned		Nationwide Mutual Ins Co	1.G FE	08/31/2017		0	1,139,182	0	0	0	0	0	0	0	0	0.000
743917-AH-9	8015 Prudential Ins Co America		Not Assigned		Prudential Ins Co America	1.F FE	08/03/2016		2,041,134	2,011,229	2,041,134	0	(79,804)	0	0	0	86,196	0	0.000
023138-AA-8	8020 Ambac Assurance Corp		Not Assigned		Ambac Assurance Corp	5.B Z*	12/31/2018		14,877	21,778	14,877	0	0	0	0	0	(1,189)	0	0.000
309588-AC-5	8026 Farmers Exchange Capital-Subordinated		Not Assigned		Farmers exchange CAP III	2.A FE	07/31/2020		3,174,087	0	3,174,087	0	(43,689)	0	0	0	167,811	0	0.000
694475-AA-2	8507 PACIFIC LIFE INSURANCE 9.25 06/15/2039		Newport Beach	CA	Stifel	1.F FE	10/01/2021		0	162,774	0	0	0	0	0	0	0	0	0.000
707567-AC-7	8509 PENN MUTUAL LIFE 7.625 06/15/2040		Horsham	PA	Stifel	1.F FE	08/31/2017		2,508,652	2,205,181	2,508,652	0	(21,071)	0	0	0	131,429	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									7,843,548	5,636,788	7,843,548	0	(145,408)	0	0	0	389,295	0	XXX
									0	0	0	0	0	0	0	0	0	0	0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									7,843,548	5,636,788	7,843,548	0	(145,408)	0	0	0	389,295	0	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									7,843,548	5,636,788	7,843,548	0	(145,408)	0	0	0	389,295	0	XXX

1.

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

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 104,799 1E ..$ 0 1F ..$ 4,549,785 1G ..$ 0

1B 2A ...$ 3,174,087 2B ..$ 0 2C ..$ 0

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

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

1E 5A ...$ 0 5B ..$ 14,877 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
638671-AK-3	8012 Nationwide Mutual Ins Co	Not Assigned		Nationwide Mutual Ins Co	08/31/2017		0	207	0	0.000
743917-AH-9	8015 Prudential Ins Co America	Not Assigned		Prudential Ins Co America	08/03/2016		0	190	0	0.000
023138-AA-8	8020 Ambac Assurance Corp	Not Assigned		Ambac Assurance Corp	12/31/2018		0	0	0	0.000
309588-AC-5	8026 Farmers Exchange Capital-Subordinated	Not Assigned		Farmers exchange CAP III	07/31/2020		0	101	0	0.000
694475-AA-2	8507 PACIFIC LIFE INSURANCE 9.25 06/15/2039	Newport Beach	CA	Stifel	10/01/2021		0	79	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							0	577	0	XXX
6099999. Total - Unaffiliated							0	577	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							0	577	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
878091-BC-0	8005 Teachers Insurance & Annuity	Not Assigned		Distrubution	03/31/2010	12/31/2024	0	0	0	0	0	0	0	0	(3)	0	0	0	0
707567-AC-7	8509 PENN MUTUAL LIFE 7.625 06/15/2040	Horsham	PA	Distrubution	08/31/2017	12/31/2024	0	0	0	0	0	0	0	0	580	0	0	0	0
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	0	577	0	0	0	0
6099999. Total - Unaffiliated							0	0	0	0	0	0	0	0	577	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							0	0	0	0	0	0	0	0	577	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
91282C-HV-6	United States Treasury N-UNSECURED	SD			1.A	199,953	100.4688	200,938	200,000	199,972	0	22	0	0	5.000	5.012	FA	3,398	10,812	09/12/2023	08/31/2025
91282C-LR-0	T 4 1/8 10/31/29	SD			1.A	297,340	98.8828	296,648	300,000	297,390	0	50	0	0	4.125	4.325	AO	2,119	0	11/15/2024	10/31/2029
91282C-MA-6	United States Treasury N-UNSECURED				1.A	85,123	98.8981	84,063	85,000	85,120	0	(3)	0	0	4.125	4.092	MN	308	0	12/10/2024	11/30/2029
91282C-MA-6	United States Treasury N-UNSECURED	SD			1.A	415,600	98.8981	410,427	415,000	415,586	0	(14)	0	0	4.125	4.092	MN	1,505	0	12/10/2024	11/30/2029
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						998,016	XXX	992,076	1,000,000	998,068	0	55	0	0	XXX	XXX	XXX	7,330	10,812	XXX	XXX
0109999999. Total - U.S. Government Bonds						998,016	XXX	992,076	1,000,000	998,068	0	55	0	0	XXX	XXX	XXX	7,330	10,812	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
041042-WY-4	State of Arkansas-GENERAL OBLIGATION UNL			2	1.C FE	1,000,000	94.4690	944,690	1,000,000	1,000,000	0	0	0	0	4.111	4.111	JJ	20,555	41,110	06/30/2014	07/01/2034
20772J-AC-6	State of Connecticut-GENERAL OBLIGATION				1.D FE	1,155,140	99.7940	997,940	1,000,000	1,055,031	0	(8,363)	0	0	5.090	4.008	AO	12,725	50,900	02/19/2013	10/01/2030
246380-7R-4	State of Delaware-GENERAL OBLIGATION UNL				1.A FE	2,333,830	99.6330	1,992,660	2,000,000	2,109,002	0	(22,156)	0	0	4.550	3.239	JJ	45,500	91,000	12/10/2012	07/01/2029
373384-ST-4	State of Georgia-GENERAL OBLIGATION UNLTD				1.A FE	1,004,880	98.6570	986,570	1,000,000	1,001,196	0	(421)	0	0	4.370	4.321	AO	10,925	43,700	09/05/2013	10/01/2027
57582P-UD-0	Commonwealth of Massachu-GENERAL OBLIGAT				1.B FE	2,179,080	101.3910	2,027,820	2,000,000	2,070,123	0	(12,242)	0	0	5.306	4.515	JJ	53,060	106,120	12/16/2013	01/01/2030
57582P-UT-5	Commonwealth of Massachu-GENERAL OBLIGAT				1.B FE	1,184,890	100.2070	1,002,070	1,000,000	1,058,493	0	(12,323)	0	0	4.910	3.444	MN	8,183	49,100	08/09/2012	05/01/2029
574192-6N-5	State of Maryland-GENERAL OBLIGATION UNL				1.A FE	1,001,080	99.5940	995,940	1,000,000	1,000,032	0	(108)	0	0	4.350	4.339	FA	18,125	43,500	07/29/2010	08/01/2025
574193-GK-8	State of Maryland-GENERAL OBLIGATION UNL				1.A FE	1,974,260	95.0720	1,901,440	2,000,000	1,994,717	0	1,931	0	0	2.800	2.906	FA	23,333	56,000	08/08/2012	08/01/2027
594612-BC-6	State of Michigan-GENERAL OBLIGATION UNL			2	1.B FE	907,052	97.6910	888,988	910,000	909,626	0	249	0	0	3.000	3.029	MN	3,488	27,300	04/11/2013	05/15/2026
594612-BS-1	State of Michigan-GENERAL OBLIGATION UNL			2	1.B FE	1,000,000	97.8910	978,910	1,000,000	1,000,000	0	0	0	0	3.590	3.589	JD	2,992	35,900	06/25/2014	12/01/2026
605580-5Q-8	State of Mississippi-GENERAL OBLIGATION			1	1.C FE	1,662,051	101.7930	1,521,805	1,495,000	1,533,509	0	(20,069)	0	0	5.539	4.051	AO	20,702	82,808	11/12/2013	10/01/2029
605580-5X-3	State of Mississippi-BUILD AMERICA GEN O			1	1.C FE	3,543,630	99.1780	2,975,340	3,000,000	3,278,571	0	(22,620)	0	0	5.245	4.088	MN	26,225	157,350	02/19/2013	11/01/2034
605581-FF-9	State of Mississippi-GENERAL OBLIGATION				1.C FE	2,000,000	93.7110	1,874,220	2,000,000	2,000,000	0	0	0	0	3.729	3.729	AO	18,645	74,580	02/04/2015	10/01/2032
87122N-EZ-8	Sycamore Community City -GENERAL OBLIGAT				1.B FE	130,000	100.1930	130,251	130,000	130,000	0	0	0	0	5.550	5.549	JD	601	7,215	12/21/2010	12/01/2025
68583R-BA-9	Oregon Community College-GENERAL OBLIGAT				1.C FE	2,197,760	100.7500	2,015,000	2,000,000	2,058,809	0	(15,141)	0	0	5.600	4.679	JD	311	168,000	12/20/2013	06/30/2028
686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT				1.C FE	1,838,122	100.0310	1,661,809	1,661,294	1,715,743	0	(14,313)	0	0	4.759	3.750	JD	220	118,592	12/03/2014	06/30/2028
882722-VN-8	State of Texas-GENERAL OBLIGATION UNLTD				1.A FE	1,163,960	92.7820	927,820	1,000,000	1,107,946	0	(5,170)	0	0	4.681	3.745	AO	11,703	46,810	10/22/2012	04/01/2040
882722-VP-3	State of Texas-GENERAL OBLIGATION UNLTD				1.A FE	1,137,140	98.8920	988,920	1,000,000	1,068,529	0	(7,003)	0	0	4.631	3.660	AO	11,578	46,310	02/19/2013	04/01/2033
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						27,412,875	XXX	24,812,193	25,196,294	26,091,327	0	(137,749)	0	0	XXX	XXX	XXX	288,871	1,246,295	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						27,412,875	XXX	24,812,193	25,196,294	26,091,327	0	(137,749)	0	0	XXX	XXX	XXX	288,871	1,246,295	XXX	XXX
718814-ZZ-2	PHOENIX AZ-BUILD AMERICA GENERAL OBLIGAT			1	1.B FE	1,941,105	99.2690	1,623,048	1,635,000	1,764,920	0	(31,339)	0	0	5.269	3.065	JJ	43,074	86,148	12/11/2014	07/01/2034
399262-HD-9	Grossmont Union High Sch-GENERAL OBLIGAT				1.D FE	2,000,000	100.1960	2,003,920	2,000,000	2,000,000	0	0	0	0	5.479	5.477	FA	45,658	109,580	05/13/2011	08/01/2025
797646-NF-9	City & County of San Fra-GENERAL OBLIGAT				1.B FE	2,526,000	102.5670	2,051,340	2,000,000	2,142,266	0	(37,916)	0	0	5.930	3.717	JD	5,271	118,600	08/09/2012	06/15/2028
438670-6E-6	City & County of Honolul-GENERAL OBLIGAT			1,2	1.C FE	2,000,000	85.9920	1,719,840	2,000,000	2,000,000	0	0	0	0	3.138	3.137	AO	15,690	62,760	10/06/2016	10/01/2032
981305-SA-4	City of Worcester MA-GENERAL OBLIGATION				1.C FE	446,645	102.4180	430,156	420,000	426,681	0	(1,989)	0	0	6.250	5.666	JJ	13,125	25,647	10/28/2010	01/01/2028
741701-H8-2	County of Prince George'-GENERAL OBLIGAT				1.A FE	1,000,000	100.2040	1,002,040	1,000,000	1,000,000	0	0	0	0	4.750	4.748	MS	15,833	47,500	03/10/2011	03/01/2026
631294-4C-6	City of Nashua NH-GENERAL OBLIGATION UNL				1.B FE	1,080,440	97.7430	977,430	1,000,000	1,034,875	0	(4,273)	0	0	4.226	3.659	JJ	19,487	42,260	04/11/2013	01/15/2032
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD			1	1.D FE	1,578,134	105.1730	1,356,732	1,290,000	1,426,579	0	(15,809)	0	0	6.290	4.541	MS	27,047	81,141	10/17/2012	03/01/2032
796269-VA-3	San Antonio Independent -GENERAL OBLIGAT			2	1.A FE	2,000,000	97.9640	1,959,280	2,000,000	2,000,000	0	0	0	0	4.006	4.005	FA	30,268	80,120	08/24/2011	08/15/2028
655867-JF-7	City of Norfolk VA-GENERAL OBLIGATION UN				1.B FE	2,828,389	100.1650	2,734,505	2,730,000	2,731,359	0	(9,133)	0	0	5.450	5.100	MS	49,595	148,785	01/27/2010	03/01/2025
602245-UM-2	County of Milwaukee WI-GENERAL OBLIGATIO				1.C FE	1,077,532	103.4800	804,466	777,412	867,671	0	(21,085)	0	0	6.840	3.632	JD	4,431	53,175	12/06/2012	12/01/2028
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						18,478,245	XXX	16,662,757	16,852,412	17,394,351	0	(121,544)	0	0	XXX	XXX	XXX	269,479	855,716	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						18,478,245	XXX	16,662,757	16,852,412	17,394,351	0	(121,544)	0	0	XXX	XXX	XXX	269,479	855,716	XXX	XXX
010608-5M-5	Alabama Public School an-REVENUE BONDS				1.C FE	5,796,430	101.6300	5,081,500	5,000,000	5,190,047	0	(66,836)	0	0	5.150	3.639	MS	85,833	257,500	12/12/2014	09/01/2027
914072-K4-4	University of Arkansas-REVENUE BONDS			1,2	1.C FE	2,275,000	90.6190	2,061,582	2,275,000	2,275,000	0	0	0	0	3.166	3.165	MS	21,208	72,027	10/06/2016	09/15/2031
040627-DX-6	Arizona Power Authority-REVENUE BONDS				1.C FE	2,000,000	93.0470	1,860,940	2,000,000	2,000,000	0	0	0	0	4.918	4.917	AO	24,590	98,360	03/19/2014	10/01/2045

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
13077C-TL-8	CALIFORNIA ST UNIV REV BUILD AMER BDS				1.D FE	2,734,760	104.9010	2,098,020	2,000,000	2,552,710	0	(22,260)	0	0	6.484	4.180	MN	21,613	129,680	03/27/2015	11/01/2041
130795-Z6-7	California Statewide Com-REVENUE BONDS			1	1.C FE	1,183,106	112.5280	962,114	855,000	1,098,703	0	(10,438)	0	0	7.550	4.890	MN	8,248	64,553	01/08/2015	05/15/2040
463632-4P-1	Irvine Ranch Water Distr-SPECIAL ASSESSM				1.A FE	2,801,740	108.2190	2,164,380	2,000,000	2,580,843	0	(26,866)	0	0	6.622	4.059	MN	22,073	132,440	03/25/2015	05/01/2040
54473E-NS-9	LOS ANGELES CNTY CA PUBL-REVENUE BONDS				1.B FE	1,336,580	116.3860	1,163,860	1,000,000	1,245,526	0	(9,951)	0	0	7.618	5.285	FA	31,742	76,180	12/14/2012	08/01/2040
684273-HC-2	ORANGE CNTY CA LCL TRANSPRTN-BUILD AMERI			1	1.B FE	2,875,640	108.2630	2,165,260	2,000,000	2,646,777	0	(27,751)	0	0	6.908	4.139	FA	52,194	138,160	02/26/2015	02/15/2041
768874-SG-5	City of Riverside CA Ele-REVENUE BONDS				1.D FE	2,953,740	118.6750	2,373,500	2,000,000	2,704,430	0	(30,294)	0	0	7.605	4.466	AO	38,025	152,100	01/07/2015	10/01/2040
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA-BUILD AMERI			1	1.D FE	1,270,800	102.6580	1,026,580	1,000,000	1,192,460	0	(8,335)	0	0	6.000	4.310	MN	10,000	60,000	04/12/2013	11/01/2040
835574-CB-8	County of Sonoma CA-REVENUE BONDS			1	1.B FE	1,699,369	102.8430	1,624,919	1,580,000	1,607,355	0	(13,969)	0	0	6.000	4.996	JD	7,900	94,800	03/22/2012	12/01/2029
19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE REVENUE				1.B FE	1,254,870	104.4150	1,044,150	1,000,000	1,171,219	0	(7,198)	0	0	6.078	4.554	JD	5,065	60,780	05/28/2013	12/01/2040
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS			2	1.A FE	382,011	87.9670	326,325	370,963	374,192	0	(1,309)	0	0	3.700	3.312	MON	1,144	13,724	02/14/2018	03/01/2048
690353-RX-7	United States Internatio-UNSECURED				1.A	437,598	100.0220	437,694	437,598	437,598	0	(10)	0	0	4.440	4.430	FA	6,692	19,429	01/15/2010	02/27/2027
690353-XM-4	United States Internatio-SENIOR UNSECURE				1.A	685,714	97.7397	670,215	685,714	685,714	0	(1)	0	0	3.590	3.590	MJSD	1,094	24,617	07/10/2013	12/15/2030
46615M-AS-0	JEA District Energy Syst-REVENUE BONDS			2	1.C FE	1,610,000	95.3430	1,535,022	1,610,000	1,610,000	0	0	0	0	4.238	4.236	AO	17,058	68,232	06/07/2013	10/01/2030
37353P-AH-2	Georgia Housing & Financ-REVENUE BONDS			2	1.A FE	995,000	93.7150	937,150	1,000,000	996,285	0	202	0	0	3.500	3.534	JD	2,917	35,000	12/21/2017	12/01/2038
438701-WY-6	City & County Honolulu H-REVENUE BONDS			1,2	1.C FE	500,000	99.6480	498,240	500,000	499,998	0	4	0	0	3.668	3.669	JJ	9,170	18,340	07/23/2015	07/01/2027
438701-WZ-3	City & County Honolulu H-REVENUE BONDS			1,2	1.C FE	500,000	99.5820	497,910	500,000	499,998	0	5	0	0	3.868	3.869	JJ	9,670	19,340	07/23/2015	07/01/2028
438701-XD-1	City & County Honolulu H-REVENUE BONDS			1,2	1.C FE	1,000,000	100.0060	1,000,060	1,000,000	1,000,000	0	0	0	0	4.411	4.411	JJ	22,055	44,110	07/23/2015	07/01/2035
45129W-KB-5	Idaho Housing & Finance -REVENUE BONDS				1.E FE	2,286,682	103.5810	1,879,995	1,815,000	1,936,195	0	(40,808)	0	0	6.348	3.783	JJ	53,127	115,216	05/23/2013	07/15/2028
167736-YV-3	City of Chicago IL Water-REVENUE BONDS				1.E FE	1,130,630	103.3810	1,033,810	1,000,000	1,052,518	0	(9,297)	0	0	6.642	5.391	MN	11,070	66,420	03/12/2014	11/01/2029
213248-BB-2	County of Cook IL Sales -REVENUE BONDS			2	1.D FE	1,250,000	100.0060	1,250,075	1,250,000	1,250,000	0	0	0	0	5.354	5.352	MN	8,552	66,925	07/12/2013	11/15/2035
452227-FT-3	State of Illinois-REVENUE BONDS				1.F FE	3,099,160	91.6210	2,748,630	3,000,000	3,059,987	0	(4,097)	0	0	4.080	3.862	JD	5,440	122,400	04/24/2013	06/15/2036
452227-GM-7	State of Illinois-REVENUE BONDS				1.F FE	885,810	92.0990	920,990	1,000,000	942,364	0	6,326	0	0	3.750	4.674	JD	1,667	37,500	10/29/2013	06/15/2032
452227-JN-2	State of Illinois-REVENUE BONDS				1.F FE	1,866,667	96.4330	1,800,083	1,866,667	1,866,667	0	0	0	0	4.620	4.620	JD	3,833	86,240	03/11/2014	06/15/2038
641667-NZ-9	New Albany-Floyd County -REVENUE BONDS			2	1.B FE	530,000	98.5830	522,490	530,000	530,000	0	0	0	0	3.110	3.110	JJ	7,600	15,794	04/11/2013	01/15/2027
575832-R2-8	Massachusetts State Coll-REVENUE BONDS				1.C FE	240,000	100.0870	240,209	240,000	240,000	0	0	0	0	5.788	5.785	MN	2,315	13,891	12/10/2010	05/01/2025
57587A-XF-0	Massachusetts Housing Fi-REVENUE BONDS			2	1.C FE	1,010,740	90.8010	908,010	1,000,000	1,003,560	0	(1,145)	0	0	3.750	3.619	JD	3,125	37,500	12/21/2017	12/01/2042
57587A-XH-6	Massachusetts Housing Fi-REVENUE BONDS			2	1.C FE	990,610	88.8630	888,630	1,000,000	991,638	0	160	0	0	3.950	4.000	JD	3,292	39,500	12/20/2017	12/01/2052
576000-KW-2	MASSACHUSETTS ST SCH BLD-REVENUE BONDS				1.C FE	2,330,900	101.8400	2,036,800	2,000,000	2,075,830	0	(28,927)	0	0	5.468	3.834	JD	4,860	109,360	06/27/2014	06/15/2027
183596-CY-9	Baltimore Board of Schoo-REVENUE BONDS				1.B FE	2,000,000	100.6360	2,012,720	2,000,000	2,000,000	0	0	0	0	5.692	5.691	JD	5,060	113,840	02/03/2011	12/15/2025
57419R-L6-0	Maryland Community Devel-REVENUE BONDS			2	1.B FE	1,985,000	91.9930	1,826,061	1,985,000	1,985,000	0	0	0	0	4.103	4.102	MS	27,148	81,445	04/07/2017	09/01/2032
594712-PP-0	MICHIGAN ST UNIV REVENUE-REVENUE BONDS			1,2	1.C FE	3,090,010	102.2170	2,555,425	2,500,000	2,743,718	0	(42,111)	0	0	6.173	4.044	FA	58,301	154,325	06/09/2015	02/15/2050
914455-JZ-4	University of Michigan-REVENUE BONDS				1.A FE	1,262,320	100.9210	1,009,210	1,000,000	1,096,249	0	(16,443)	0	0	5.513	3.489	AO	13,783	55,130	10/24/2012	04/01/2030
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS			2	1.A FE	576,107	91.7870	528,791	576,107	576,107	0	0	0	0	3.300	3.300	MON	1,584	19,015	02/14/2018	03/01/2048
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS			2	1.A FE	497,196	95.7150	475,891	497,196	497,196	0	0	0	0	3.600	3.600	MON	1,492	17,897	12/14/2018	01/01/2049
60636A-EF-6	Health & Educational Fac-REVENUE BONDS				1.B FE	3,000,000	97.7470	2,932,410	3,000,000	3,000,000	0	0	0	0	3.335	3.334	FA	37,797	100,050	07/19/2012	02/15/2027
60636Y-KJ-9	Missouri Housing Develop-REVENUE BONDS			2	1.B FE	50,000	99.5220	49,761	50,000	50,000	0	0	0	0	4.030	4.030	JJ	1,008	2,042	06/06/2013	07/01/2028
60636Y-KK-6	Missouri Housing Develop-REVENUE BONDS			2	1.B FE	70,000	96.4850	67,540	70,000	70,000	0	0	0	0	4.430	4.430	JJ	1,551	3,101	06/06/2013	07/01/2033
264416-AN-8	Duke University-REVENUE BONDS				1.B FE	2,691,240	106.5090	2,130,180	2,000,000	2,421,425	0	(26,777)	0	0	5.850	3.695	AO	29,250	117,000	09/11/2012	04/01/2037
40179P-AA-3	Guilford County Public F-REVENUE BONDS			2	1.B FE	1,000,000	96.6090	966,090	1,000,000	1,000,000	0	0	0	0	4.564	4.562	AO	11,410	45,640	03/15/2012	04/01/2032
783186-NH-8	Rutgers The State Univer-REVENUE BONDS				1.E FE	3,773,310	100.5580	3,016,740	3,000,000	3,534,172	0	(24,643)	0	0	5.665	4.090	MN	28,325	169,950	12/13/2012	05/01/2040
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS			2	1.B FE	300,000	86.0740	258,222	300,000	300,000	0	0	0	0	2.600	2.600	MON	650	7,799	08/03/2016	09/01/2040
610730-AA-1	Monroe County Industrial-REVENUE BONDS			1	1.C FE	4,000,000	97.2550	3,890,200	4,000,000	4,000,000	0	0	0	0	4.176	4.175	MN	27,840	167,040	06/14/2012	05/01/2028
61075T-GQ-5	Monroe County Industrial-REVENUE BONDS				1.D FE	1,000,000	100.1520	1,001,520	1,000,000	1,000,000	0	0	0	0	5.046	5.046	JJ	25,230	50,460	09/11/2013	07/01/2028
61075T-GR-3	Monroe County Industrial-REVENUE BONDS				1.D FE	1,000,000	97.6370	976,370	1,000,000	1,000,000	0	0	0	0	5.311	5.311	JJ	26,555	53,110	09/11/2013	07/01/2033
649710-J4-6	New York City Transition-REVENUE BONDS				1.A FE	2,046,480	89.1390	1,782,780	2,000,000	2,026,694	0	(1,988)	0	0	3.750	3.600	MN	12,500	75,000	11/15/2012	11/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64972C-BD-4	New York City Housing De-REVENUE BONDS				1.C FE	0	77.5529	0	0	0	0	0	0	0	3.050	3.050	MON	0	0	06/19/2014	06/15/2036
649902-2E-2	New York State Dormitory-REVENUE BONDS				1.B FE	2,378,540	98.8440	1,976,880	2,000,000	2,170,442	0	(17,203)	0	0	5.289	4.057	MS	31,146	105,780	02/08/2013	03/15/2033
649902-T2-9	NEW YORK ST DORM AUTH ST-REVENUE BONDS				1.B FE	3,587,330	100.5210	3,015,630	3,000,000	3,236,365	0	(40,444)	0	0	5.500	3.813	MS	48,583	165,000	01/21/2015	03/15/2030
649907-YA-4	New York State Dormitory-REVENUE BONDS				1.A FE	4,015,600	98.7160	3,948,640	4,000,000	4,008,859	0	(691)	0	0	4.802	4.773	JD	16,007	192,080	01/07/2014	12/01/2034
64990C-ZW-4	New York State Dormitory-REVENUE BONDS			1,2	1.D FE	1,000,000	88.7000	887,000	1,000,000	999,986	0	5	0	0	3.998	3.999	JJ	19,990	39,980	05/17/2017	07/01/2039
64990F-MV-3	New York State Dormitory-REVENUE BONDS				1.B FE	1,189,220	99.0700	990,700	1,000,000	1,127,619	0	(6,448)	0	0	5.427	4.223	MS	15,980	54,270	01/31/2013	03/15/2039
73358W-CW-2	Port Authority of New Yo-REVENUE BONDS				1.D FE	974,552	102.6970	821,576	800,000	920,563	0	(5,216)	0	0	5.647	4.322	MN	7,529	45,176	02/04/2013	11/01/2040
73358W-TZ-7	Port Authority of New Yo-REVENUE BONDS			2	1.D FE	1,000,000	94.6530	946,530	1,000,000	1,000,000	0	0	0	0	4.426	4.424	AO	9,344	44,260	10/08/2014	10/15/2034
123550-HN-8	County of Butler OH-REVENUE BONDS			2	2.C FE	1,000,000	93.3300	933,300	1,000,000	1,000,000	0	0	0	0	3.300	3.300	MN	4,217	33,000	12/22/2017	11/15/2029
47770V-AY-6	JobsOhio Beverage System-REVENUE BONDS			1	1.C FE	1,700,000	98.8050	1,679,685	1,700,000	1,700,000	0	0	0	0	3.985	3.985	JJ	33,873	69,488	01/29/2013	01/01/2029
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS			2	1.A FE	740,000	86.2540	638,280	740,000	740,000	0	0	0	0	2.650	2.650	MON	1,634	19,595	07/15/2016	11/01/2041
677561-JU-7	State of Ohio-REVENUE BONDS				1.C FE	2,000,000	83.8150	1,676,300	2,000,000	1,999,945	0	2	0	0	3.700	3.700	JJ	37,000	74,000	08/09/2017	01/01/2043
914119-F5-6	University of Cincinnati-REVENUE BONDS			2	1.D FE	1,000,000	81.0740	810,740	1,000,000	1,000,000	0	0	0	0	3.949	3.949	JD	3,291	39,490	05/11/2016	06/01/2042
67908P-AZ-9	Oklahoma Capitol Improve-REVENUE BONDS				1.D FE	2,450,980	101.9680	2,039,360	2,000,000	2,172,723	0	(27,692)	0	0	5.610	3.853	JJ	56,100	112,200	08/09/2012	07/01/2030
914805-FA-9	University of Pittsburgh-REVENUE BONDS			1,2	1.B FE	2,000,000	89.7390	1,794,780	2,000,000	2,000,000	0	0	0	0	3.646	3.646	MS	21,471	72,920	01/06/2017	09/15/2036
76221T-KB-4	Rhode Island Housing and-REVENUE BONDS			2	1.C FE	1,012,450	94.8790	948,790	1,000,000	1,003,390	0	(1,439)	0	0	3.800	3.640	AO	9,500	38,000	12/20/2017	10/01/2037
592041-XW-2	Metropolitan Government -REVENUE BONDS				1.A FE	2,000,000	80.2220	1,604,440	2,000,000	2,000,017	0	(3)	0	0	3.437	3.437	AO	17,185	68,740	10/27/2016	10/01/2046
880557-3E-1	TENNESSEE ST SCH BOND AU-REVENUE BONDS				1.B FE	281,232	94.0640	376,256	400,000	380,326	0	10,851	0	0	1.515	4.528	MJSD	269	6,060	07/25/2013	09/15/2026
880557-3E-1	TENNESSEE ST SCH BOND AU-REVENUE BONDS	SD			1.B FE	421,848	94.0640	564,384	600,000	570,490	0	16,276	0	0	1.515	4.528	MJSD	404	9,090	07/25/2013	09/15/2026
442435-5B-5	HOUSTON TX UTILITY SYS R-REVENUE BONDS				1.C FE	2,000,000	98.7320	1,974,640	2,000,000	2,000,000	0	0	0	0	3.828	3.827	MN	9,783	76,560	03/13/2014	05/15/2028
88213A-ET-8	Texas A&M University-REVENUE BONDS			2	1.A FE	1,250,000	88.0830	1,101,038	1,250,000	1,250,000	0	0	0	0	3.993	3.992	MN	6,378	49,913	03/23/2016	05/15/2037
88213A-KJ-3	Texas A&M University-REVENUE BONDS			2	1.A FE	2,000,000	91.0710	1,821,420	2,000,000	2,000,000	0	0	0	0	3.286	3.286	MN	8,398	65,720	06/07/2017	05/15/2031
88275F-NU-9	Texas Department of Hous-REVENUE BONDS			2	1.B FE	220,000	87.8490	193,268	220,000	220,038	0	(16)	0	0	3.200	3.169	MS	2,347	7,040	10/15/2015	09/01/2039
88283L-HU-3	TEXAS ST TRANSPRTN COMM-BUILD AMERICA RE			1	1.A FE	3,005,540	101.0590	2,526,475	2,500,000	2,683,568	0	(31,236)	0	0	5.178	3.628	AO	32,363	129,450	08/13/2012	04/01/2030
914729-ST-6	University of North Texa-REVENUE BONDS			2	1.C FE	2,270,000	93.0980	2,113,325	2,270,000	2,269,875	0	12	0	0	3.757	3.758	AO	18,004	85,284	01/06/2017	04/15/2031
915137-5R-0	University of Texas Syst-REVENUE BONDS				1.A FE	2,283,720	94.9410	1,898,820	2,000,000	2,199,094	0	(5,642)	0	0	4.794	4.095	FA	36,221	95,880	02/06/2013	08/15/2046
91754R-PR-2	Utah State Board of Rege-REVENUE BONDS				1.C FE	1,340,000	102.0400	1,020,400	1,000,000	1,106,621	0	(22,867)	0	0	6.279	3.552	AO	15,698	62,790	08/09/2012	04/01/2029
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS				1.A FE	374,246	96.7180	361,963	374,246	374,249	0	0	0	0	4.300	4.300	MON	1,341	17,419	12/04/2013	12/25/2043
92812U-04-3	Virginia Housing Develop-REVENUE BONDS				1.A FE	372,805	92.7340	345,717	372,805	372,805	0	0	0	0	3.500	3.500	MON	1,087	14,110	11/21/2014	10/25/2037
92812U-06-8	Virginia Housing Develop-REVENUE BONDS				1.A FE	483,499	87.8990	424,991	483,499	483,414	0	4	0	0	3.100	3.101	MON	1,249	16,227	05/25/2016	06/25/2041
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS				1.A FE	376,507	84.2530	317,218	376,507	376,507	0	0	0	0	2.950	2.950	MON	185	11,107	10/22/2019	10/25/2049
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS				1.B FE	408,998	93.6220	382,912	408,998	408,812	0	8	0	0	3.250	3.253	MON	1,108	13,292	03/11/2013	08/25/2042
92817S-D6-2	Virginia Public School A-REVENUE BONDS				1.B FE	2,000,000	88.8970	1,777,940	2,000,000	2,000,000	0	0	0	0	3.840	3.840	JD	3,413	76,800	10/12/2012	12/15/2034
92817S-TB-4	Virginia Public School A-REVENUE BONDS				1.B FE	1,082,070	101.0480	1,010,480	1,000,000	1,034,514	0	(5,280)	0	0	5.512	4.799	FA	22,967	55,120	07/25/2013	08/01/2030
812643-HF-4	City of Seattle WA Munic-REVENUE BONDS				1.C FE	1,974,800	93.8530	1,877,060	2,000,000	1,991,860	0	1,663	0	0	3.500	3.600	JD	5,833	70,000	06/29/2012	06/01/2029
940093-R4-1	Washington State Univers-REVENUE BONDS			1	1.E FE	1,209,684	100.8380	942,835	935,000	935,000	0	(38,889)	0	0	5.990	1.351	AO	14,002	56,007	11/28/2012	10/01/2027
97712D-E5-1	Wisconsin Health & Educa-REVENUE BONDS			2	1.D FE	982,620	92.8980	928,980	1,000,000	987,156	0	717	0	0	3.500	3.620	FA	13,222	35,000	12/20/2017	08/15/2038
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						130,641,460	XXX	115,911,807	118,925,300	125,342,413	0	(588,285)	0	0	XXX	XXX	XXX	1,339,778	5,649,810	XXX	XXX
31383S-RS-1	Fannie Mae Pool-POOL #511797			4	1.A	1,074	103.7037	1,114	1,074	1,055	0	7	0	0	6.000	7.084	MON	5	64	10/19/2001	05/01/2031
31406J-2L-6	Fannie Mae Pool-POOL #811779			4	1.A	6,683	101.9137	6,701	6,576	5,064	0	323	0	0	5.500	17.646	MON	30	362	01/11/2005	01/01/2035
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442			4	1.A	3,622,129	76.1745	2,752,259	3,613,096	3,620,401	0	(687)	0	0	2.000	1.973	MON	6,022	72,262	03/04/2021	01/01/2051
3140K0-EL-8	Fannie Mae Pool-POOL #BO4638			4	1.A	616,840	85.6098	527,169	615,781	616,136	0	(221)	0	0	3.000	2.980	MON	1,539	18,473	11/07/2019	11/01/2049
3140QB-N5-3	Fannie Mae Pool-POOL #CA4011			4	1.A	104,662	87.4656	90,135	103,052	103,651	0	(841)	0	0	3.500	3.121	MON	301	3,607	10/11/2019	08/01/2049
3140QC-DT-0	Fannie Mae Pool-POOL #CA4613			4	1.A	405,387	87.4036	348,800	399,068	401,619	0	(3,310)	0	0	3.500	3.103	MON	1,164	13,967	11/07/2019	11/01/2049
31418D-YR-7	Fannie Mae Pool-POOL #MA4319			4	1.A	7,952,857	76.2422	6,085,779	7,982,167	7,956,474	0	1,218	0	0	2.000	2.036	MON	13,304	159,576	03/24/2021	04/01/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6			4	1.A	428,648	88.3308	372,402	421,599	424,498	0	(3,350)	0	0	3.500	3.112	MON	1,230	14,756	11/08/2019	11/01/2049
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6			4	1.A	3,942,588	76.5547	3,038,174	3,968,632	3,945,762	0	1,228	0	0	2.000	2.066	MON	6,614	79,373	04/09/2021	05/01/2051
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6			4	1.A	1,989,651	79.3907	1,542,481	1,942,900	1,981,834	0	(6,949)	0	0	2.500	2.170	MON	4,048	48,572	04/09/2021	05/01/2051
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6			4	1.A	7,558,266	76.5547	5,840,967	7,629,796	7,567,500	0	4,151	0	0	2.000	2.101	MON	12,716	152,596	03/24/2021	04/01/2051
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						26,628,785	XXX	20,605,981	26,683,741	26,623,994	0	(8,431)	0	0	XXX	XXX	XXX	46,973	563,608	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						157,270,245	XXX	136,517,788	145,609,041	151,966,407	0	(596,716)	0	0	XXX	XXX	XXX	1,386,751	6,213,418	XXX	XXX
00080Q-AF-2	ABN AMRO BANK NV-SUBORDINATED		D		2.B FE	2,991,960	99.6614	2,989,842	3,000,000	2,999,351	0	908	0	0	4.750	4.782	JJ	60,563	142,500	07/21/2015	07/28/2025
00131L-AH-8	AIA Group Ltd-SENIOR UNSECURED		D	2	1.E FE	1,989,860	95.0988	1,901,977	2,000,000	1,995,185	0	1,006	0	0	3.600	3.660	AO	16,400	72,000	04/02/2019	04/09/2029
00182E-BF-5	ANZ New Zealand Int'l Lt-SENIOR UNSECURE		D		1.E FE	1,995,800	96.7837	1,935,673	2,000,000	1,998,786	0	440	0	0	3.450	3.475	JJ	31,433	69,000	07/11/2017	07/17/2027
04015K-AB-6	Ares Finance Co II LLC-SENIOR UNSECURED			1,2	2.A FE	1,995,420	90.4981	1,809,962	2,000,000	1,997,310	0	440	0	0	3.250	3.277	JD	2,889	65,000	06/10/2020	06/15/2030
05600L-AC-0	BMW Finance NV-SENIOR UNSECURED		D	1,2	1.F FE	3,000,000	90.7073	2,721,218	3,000,000	3,000,000	0	0	0	0	2.850	2.850	FA	32,538	85,500	08/07/2019	08/14/2029
067316-AH-2	Bacardi Ltd-SENIOR UNSECURED		D	1,2	2.C FE	16,241,789	89.5954	11,267,512	12,576,000	15,950,949	0	(94,121)	0	0	5.300	3.573	MN	85,167	666,528	10/08/2021	05/15/2048
06738E-AU-9	Barclays PLC-SENIOR UNSECURED		D	1,2	2.A FE	3,000,000	98.1915	2,945,746	3,000,000	3,000,000	0	0	0	0	4.337	4.337	JJ	61,802	130,110	01/03/2017	01/10/2028
07274N-AL-7	Bayer US Finance II LLC-SENIOR UNSECURED			1,2	2.B FE	992,710	96.0225	960,225	1,000,000	996,839	0	711	0	0	4.375	4.463	JD	1,944	43,750	06/18/2018	12/15/2028
11134L-AH-2	Broadcom Corp / Broadcom-SENIOR UNSECURE			1,2	2.B FE	1,412,728	98.4659	1,397,231	1,419,000	1,417,509	0	681	0	0	3.875	3.928	JJ	25,355	54,986	01/11/2017	01/15/2027
12563D-AA-3	CK Hutchison Internation-SENIOR UNSECURE		D	2	1.F FE	1,988,920	90.7891	1,815,782	2,000,000	1,994,413	0	1,093	0	0	2.750	2.814	MS	17,569	55,000	09/03/2019	09/06/2029
14314D-AA-1	MULTIPLE GUARANTORS-SENIOR UNSECURED			1,2	1.G FE	1,996,820	93.2818	1,865,635	2,000,000	1,998,336	0	305	0	0	3.500	3.518	MS	19,833	70,000	09/05/2019	09/19/2029
166754-AW-1	Chevron Phillips Chemica-SENIOR UNSECURE			1,2	1.G FE	1,999,840	100.0233	2,000,465	2,000,000	2,000,000	0	0	0	0	5.125	5.124	AO	25,625	102,500	03/24/2020	04/01/2025
18977W-2C-3	CNO Global Funding-SECURED				1.G FE	8,997,558	90.3109	8,922,718	9,880,000	9,294,644	0	127,779	0	0	2.650	4.246	JJ	127,274	261,820	11/03/2022	01/06/2029
21684A-AF-3	Cooperatieve Rabobank UA-SUBORDINATED		D		2.A FE	971,480	98.0079	980,079	1,000,000	994,532	0	3,325	0	0	3.750	4.115	JJ	16,667	37,500	01/19/2017	07/21/2026
225401-AC-2	CREDIT SUISSE GROUP AG-SENIOR UNSECURED		D	1,2	1.G FE	2,000,000	97.6697	1,953,395	2,000,000	2,000,000	0	0	0	0	4.282	4.282	JJ	40,917	85,640	01/04/2017	01/09/2028
24703T-AD-8	Dell International LLC /-FIRST LIEN			1,2	2.B FE	784,239	101.4608	755,883	745,000	751,262	0	(4,864)	0	0	6.020	5.296	JD	1,993	44,849	11/15/2016	06/15/2026
24703T-AF-3	Dell International LLC /-FIRST LIEN			1,2	2.B FE	997,620	103.1766	1,031,766	1,000,000	999,391	0	204	0	0	6.100	6.125	JJ	28,128	61,000	04/03/2020	07/15/2027
26874R-AE-8	Eni SpA-SENIOR UNSECURED		D		1.G FE	1,983,980	99.3002	1,986,004	2,000,000	1,993,175	0	1,615	0	0	4.750	4.850	MS	28,764	95,000	09/05/2018	09/12/2028
36164Q-6M-5	GE Capital International-SENIOR UNSECURE		D		2.A FE	760,663	98.5647	736,278	747,000	748,352	0	(1,527)	0	0	3.373	3.158	MN	3,220	25,196	10/26/2015	11/15/2025
36298G-AA-7	GSPA Monetization Trust-SECURED				2.A FE	979,325	99.1883	949,855	957,628	964,543	0	1,114	0	0	6.422	6.247	MON	3,758	61,490	08/25/2010	10/09/2029
404280-BH-1	HSBC Holdings PLC-SUBORDINATED		D		2.A FE	1,995,620	99.0411	1,980,822	2,000,000	1,999,002	0	455	0	0	4.375	4.401	MN	9,236	87,500	01/19/2017	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC-SENIOR UNSECURED		D	2	1.G FE	1,000,000	97.8910	978,910	1,000,000	1,000,000	0	0	0	0	4.041	4.041	MS	12,123	40,410	03/06/2017	03/13/2028
456837-AH-6	ING Groep NV-SENIOR UNSECURED		D		1.G FE	1,997,380	98.2419	1,964,838	2,000,000	1,999,296	0	254	0	0	3.950	3.964	MS	20,189	79,000	03/21/2017	03/29/2027
539439-AQ-2	Lloyds Banking Group PLC-SENIOR UNSECURE		D	2	1.G FE	3,000,000	96.1066	2,883,197	3,000,000	3,000,000	0	0	0	0	3.574	3.574	MN	16,083	107,220	10/31/2017	11/07/2028
539439-AQ-2	Lloyds Banking Group PLC-SENIOR UNSECURE		D	2	1.G FE	1,965,580	96.1066	1,922,131	2,000,000	1,986,195	0	3,256	0	0	3.574	3.767	MN	10,722	71,480	01/09/2018	11/07/2028
539439-AR-0	Lloyds Banking Group PLC-SENIOR UNSECURE		D		1.G FE	1,992,940	97.4411	1,948,821	2,000,000	1,997,374	0	709	0	0	4.375	4.417	MS	24,063	87,500	03/15/2018	03/22/2028
53944Y-AB-9	Lloyds Banking Group PLC-SUBORDINATED		D		2.A FE	1,995,400	99.4155	1,988,310	2,000,000	1,999,247	0	478	0	0	4.650	4.676	MS	25,058	93,000	03/17/2016	03/24/2026
53944Y-AD-5	LLOYDS BANKING GROUP PLC-SENIOR UNSECURE		D		1.G FE	3,015,750	97.8115	2,934,345	3,000,000	3,004,008	0	(1,883)	0	0	3.750	3.681	JJ	53,125	112,500	01/09/2018	01/11/2027
638602-BP-6	NATIONWIDE BLDG SOCIETY-SENIOR UNSECURED		D		1.E FE	4,981,150	99.6404	4,982,020	5,000,000	4,998,680	0	2,140	0	0	3.900	3.945	JJ	86,667	195,000	07/14/2015	07/21/2025
68217F-AA-0	OMNICOM GROUP INC-SENIOR UNSECURED			1,2	2.A FE	1,998,140	98.6366	1,972,731	2,000,000	1,999,686	0	175	0	0	3.600	3.609	AO	15,200	72,000	03/28/2016	04/15/2026
780097-BA-8	Natwest Group PLC-SENIOR UNSECURED		D		1.G FE	6,186,880	99.9582	5,997,489	6,000,000	6,032,436	0	(24,989)	0	0	4.800	4.348	AO	68,800	288,000	12/20/2017	04/05/2026
780097-BG-5	Natwest Group PLC-SENIOR UNSECURED		D	2	1.G FE	2,000,000	99.1361	1,982,721	2,000,000	2,000,000	0	0	0	0	4.892	4.892	MN	11,686	97,840	05/15/2018	05/18/2029
806213-AD-6	Scentre Group Trust 1 / -SENIOR UNSECURE		D	1,2	1.F FE	997,000	98.5098	985,098	1,000,000	999,706	0	310	0	0	3.250	3.283	AO	5,688	32,500	04/21/2015	10/28/2025
822582-BX-9	Shell International Fina-SENIOR UNSECURE		D		1.D FE	961,670	96.8037	968,037	1,000,000	992,566	0	4,198	0	0	2.500	2.951	MS	7,569	25,000	11/09/2016	09/12/2026
853254-BK-5	Standard Chartered PLC-SUBORDINATED		D	2	2.B FE	2,000,000	97.6160	1,952,320	2,000,000	2,000,000	0	0	0	0	4.866	4.866	MS	28,655	97,320	03/12/2018	03/15/2033
90351D-AB-3	UBS GROUP FUNDING-SR UNSECURED		D		1.G FE	2,014,980	99.6002	1,992,005	2,000,000	2,001,413	0	(2,004)	0	0	4.125	4.019	MS	22,229	82,500	01/26/2017	09/24/2025
90351D-AF-4	UBS GROUP FUNDING-SENIOR UNSECURED		D		1.G FE	4,004,520	99.1263	3,965,052	4,000,000	4,000,750	0	(709)	0	0	4.125	4.106	AO	34,833	165,000	01/19/2017	04/15/2026
90352J-AC-7	UBS GROUP FUNDING SWITZE-SENIOR UNSECURE		D	2	1.G FE	2,000,000	97.2991	1,945,981	2,000,000	2,000,000	0	0	0	0	4.253	4.252	MS	23,155	85,060	03/16/2017	03/23/2028

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
92857W-BK-5	Vodafone Group PLC-SENIOR UNSECURED		D		2.B FE	1,974,020	99.1938	1,983,877	2,000,000	1,989,792	0	2,687	0	0	4.375	4.537	MN	7,535	87,500	05/23/2018	05/30/2028
984851-AD-7	YARA INTERNATIONAL ASA-SENIOR UNSECURED		D	1,2	2.B FE	1,991,920	98.3066	1,966,132	2,000,000	1,998,627	0	887	0	0	3.800	3.848	JD	5,278	76,000	06/01/2016	06/06/2026
G8655*-AA-2	TPG Partner Holdings, L. Senior Note Ser		C		1.D PL	1,235,047	85.5942	1,057,129	1,235,047	1,235,047	0	0	0	0	2.970	2.970	MS	9,272	36,681	09/10/2020	09/30/2030
136385-AX-9	Canadian Natural Resourc-SENIOR UNSECURE		A	1,2	2.A FE	1,993,920	97.9242	1,958,483	2,000,000	1,998,299	0	639	0	0	3.850	3.886	JD	6,417	77,000	05/23/2017	06/01/2027
828730-AB-7	Simmons First National C-SUBORDINATED			2	2.B FE	2,000,000	98.2602	1,965,204	2,000,000	2,000,000	0	0	0	0	7.005	7.003	JAJO	35,803	157,181	03/21/2018	04/01/2028
142339-AH-3	Carlisle Cos Inc-SENIOR UNSECURED			1,2	2.B FE	1,992,020	97.3449	1,946,899	2,000,000	1,997,368	0	823	0	0	3.750	3.797	JD	6,250	75,000	11/13/2017	12/01/2027
35952F-AB-6	Fort Huachuca-YPG Commun-UNSECURED				2.B FE	486,267	100.5652	454,264	451,711	451,868	0	(7,422)	0	0	8.000	7.024	JD	1,606	36,137	10/19/2009	12/15/2026
42225U-AF-1	HEALTHCARE TRUST OF AMER-SENIOR UNSECURE			1,2	2.B FE	1,989,840	97.0929	1,941,858	2,000,000	1,997,120	0	1,078	0	0	3.750	3.811	JJ	37,500	75,000	06/01/2017	07/01/2027
00724F-AC-5	Adobe Inc-SENIOR UNSECURED			1	1.E FE	1,978,560	99.8553	1,997,107	2,000,000	1,999,754	0	2,452	0	0	3.250	3.376	FA	27,083	65,000	01/21/2015	02/01/2025
00846U-AN-1	Agilent Technologies Inc-SENIOR UNSECURE			1,2	2.A FE	1,125,408	84.8708	1,018,450	1,200,000	1,146,501	0	7,714	0	0	2.300	3.096	MS	8,357	27,600	03/04/2022	03/12/2031
00912X-BF-0	Air Lease Corp-SENIOR UNSECURED			1,2	2.B FE	987,180	98.4304	984,304	1,000,000	994,506	0	1,291	0	0	4.625	4.785	AO	11,563	46,250	09/10/2018	10/01/2028
02666T-AA-5	American Homes 4 Rent LP-SENIOR UNSECURE			1,2	2.B FE	2,983,260	97.6262	2,928,786	3,000,000	2,994,002	0	1,721	0	0	4.250	4.318	FA	48,167	127,500	01/31/2018	02/15/2028
031162-BZ-2	AMGEN INC-SENIOR UNSECURED			1,2	2.A FE	2,339,780	82.8221	1,656,442	2,000,000	2,301,248	0	(10,553)	0	0	4.400	3.354	MN	14,667	88,000	02/25/2021	05/01/2045
031162-DM-9	Amgen Inc-SENIOR UNSECURED				2.A FE	12,084,720	100.0471	12,005,648	12,000,000	12,007,243	0	(46,422)	0	0	5.250	4.846	MS	208,250	630,000	04/19/2023	03/02/2025
037833-BY-5	APPLE INC-SENIOR UNSECURED			1,2	1.B FE	972,855	98.8083	963,381	975,000	974,704	0	228	0	0	3.250	3.275	FA	14,155	28,799	02/16/2016	02/23/2026
037833-BY-5	APPLE INC-SENIOR UNSECURED	SD		1,2	1.B FE	1,022,745	98.8083	1,012,785	1,025,000	1,024,689	0	239	0	0	3.250	3.275	FA	14,881	30,276	02/16/2016	02/23/2026
038222-AJ-4	Applied Materials Inc-SENIOR UNSECURED			1,2	1.F FE	1,992,760	99.6021	1,992,042	2,000,000	1,999,293	0	788	0	0	3.900	3.942	AO	19,500	78,000	09/21/2015	10/01/2025
052769-AE-6	Autodesk Inc-SENIOR UNSECURED			1,2	2.A FE	1,987,440	97.0288	1,940,575	2,000,000	1,996,495	0	1,333	0	0	3.500	3.575	JD	3,111	70,000	06/05/2017	06/15/2027
05367A-AH-6	Aviation Capital Group L-SENIOR UNSECURE			1,2	2.C FE	2,987,910	99.8479	2,995,438	3,000,000	2,998,740	0	1,326	0	0	4.875	4.923	AO	36,563	146,250	09/14/2015	10/01/2025
05369A-AD-3	Aviation Capital Group L-SENIOR UNSECURE			1,2	2.C FE	246,593	99.4285	248,571	250,000	249,669	0	535	0	0	4.125	4.352	FA	4,297	10,313	07/25/2018	08/01/2025
05580M-82-7	B. Riley Financial Inc-SENIOR UNSECURED				2.A Z	984,375	20.0750	790,453	39,375	984,375	0	0	0	0	5.500	0.220	MJSD	367	54,141	03/25/2021	03/31/2026
05990K-AC-0	Banc of California Inc-SENIOR UNSECURED			2	2.C FE	1,995,000	99.0500	1,981,000	2,000,000	1,999,676	0	528	0	0	5.250	5.278	AO	22,167	105,000	03/31/2015	04/15/2025
11135F-BL-4	Broadcom Inc-SENIOR UNSECURED			1,2	2.B FE	1,598,502	86.8297	1,372,777	1,581,000	1,594,132	0	(1,224)	0	0	3.469	3.362	AO	11,578	54,845	03/31/2021	04/15/2034
17275R-AD-4	Cisco Systems Inc-NOTE			1	1.D FE	5,160,876	105.7264	3,799,805	3,594,000	4,887,839	0	(73,801)	0	0	5.900	2.797	FA	80,106	212,046	02/23/2021	02/15/2039
17275R-BC-5	Cisco Systems Inc/Delawa-SENIOR UNSECURE				1.D FE	2,997,720	98.2117	2,946,351	3,000,000	2,999,663	0	223	0	0	2.950	2.958	FA	30,238	88,500	02/22/2016	02/28/2026
25389J-AR-7	Digital Realty Trust LP-SENIOR UNSECURED			1,2	2.B FE	1,998,480	97.2401	1,944,801	2,000,000	1,999,542	0	141	0	0	3.700	3.708	FA	27,956	74,000	08/02/2017	08/15/2027
25389J-AU-0	Digital Realty Trust LP-SENIOR UNSECURED			1,2	2.B FE	998,230	94.4976	944,976	1,000,000	999,137	0	174	0	0	3.600	3.621	JJ	18,000	36,000	06/10/2019	07/01/2029
254687-DD-5	Walt Disney Co/The-SENIOR UNSECURED			1,2	1.G FE	1,024,660	99.3980	993,980	1,000,000	1,002,308	0	(4,176)	0	0	3.700	3.264	AO	7,811	37,000	10/14/2015	10/15/2025
254687-EV-4	Walt Disney Co/The-SENIOR UNSECURED			1,2	1.G FE	1,249,030	89.5266	895,266	1,000,000	1,220,284	0	(8,193)	0	0	4.750	3.205	MS	13,986	47,500	04/29/2021	09/15/2044
254687-FP-6	Walt Disney Co/The-SENIOR UNSECURED				1.F FE	1,997,800	98.4556	1,969,113	2,000,000	1,999,191	0	306	0	0	3.700	3.717	MS	20,144	74,000	03/19/2020	03/23/2027
254687-FR-2	Walt Disney Co/The-SENIOR UNSECURED			1,2	1.F FE	1,233,010	92.4010	924,010	1,000,000	1,194,659	0	(10,393)	0	0	4.625	2.982	MS	12,590	46,250	02/24/2021	03/23/2040
278642-AU-7	eBay Inc-SENIOR UNSECURED			1,2	2.A FE	999,170	97.5412	975,412	1,000,000	999,765	0	83	0	0	3.600	3.609	JD	2,600	36,000	05/30/2017	06/05/2027
285512-AD-1	Electronic Arts Inc-SENIOR UNSECURED			1,2	2.A FE	3,986,760	100.0450	4,001,798	4,000,000	3,997,991	0	1,428	0	0	4.800	4.839	MS	64,000	192,000	02/17/2016	03/01/2026
29717P-AY-3	Essex Portfolio LP-SENIOR UNSECURED			1,2	2.A FE	4,009,750	90.3909	4,519,544	5,000,000	4,372,107	0	174,596	0	0	1.700	6.122	MS	28,333	85,000	11/04/2022	03/01/2028
354613-AK-7	Franklin Resources Inc-SENIOR UNSECURED				1.F FE	1,996,540	99.5327	1,990,653	2,000,000	1,999,858	0	364	0	0	2.850	2.869	MS	14,408	57,000	03/25/2015	03/30/2025
375558-AX-1	GILEAD SCIENCES INC-SR UNSECURED			1,2	2.A FE	2,418,440	89.4457	1,788,915	2,000,000	2,369,106	0	(13,803)	0	0	4.800	3.454	AO	24,000	96,000	04/29/2021	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC-SENIOR UNSECURED			1	2.A FE	19,623,520	99.9003	19,980,064	20,000,000	19,981,089	0	214,904	0	0	3.500	4.616	FA	291,667	700,000	04/20/2023	02/01/2025
375558-BM-4	GILEAD SCIENCES INC-SENIOR UNSECURED			1,2	2.A FE	2,964,230	96.5184	2,895,551	3,000,000	2,991,401	0	3,731	0	0	2.950	3.086	MS	29,500	88,500	11/15/2016	03/01/2027
375558-BS-1	Gilead Sciences Inc-SENIOR UNSECURED			1,2	2.A FE	1,921,180	69.1587	1,383,174	2,000,000	1,933,441	0	3,301	0	0	2.600	2.864	AO	13,000	52,000	02/19/2021	10/01/2040
44409M-AA-4	Hudson Pacific Propertie-SENIOR UNSECURE			1,2	3.C FE	1,996,300	86.6250	1,732,500	2,000,000	1,827,085	0	358	0	0	3.950	3.971	MN	13,167	79,000	09/25/2017	11/01/2027
44891A-BK-2	Hyundai Capital America-SENIOR UNSECURED			1,2	1.G FE	1,998,380	100.1498	2,002,996	2,000,000	1,999,708	0	289	0	0	5.875	5.890	AO	27,417	117,500	04/02/2020	04/07/2025
44891A-CA-3	Hyundai Capital America-SENIOR UNSECURED			1,2	1.G FE	1,928,525	89.6218	2,240,545	2,500,000	2,112,277	0	88,925	0	0	2.100	6.915	MS	15,458	52,500	11/04/2022	09/15/2028
458140-BQ-2	Intel Corp-SENIOR UNSECURED			1,2	2.A FE	1,996,100	97.4961	1,949,922	2,000,000	1,998,596	0	555	0	0	3.750	3.781	MS	20,000	75,000	03/20/2020	03/25/2027
512807-AN-8	LAM RESEARCH CORP-SR UNSECURED			1	1.G FE	999,580	99.6439	996,439	1,000,000	999,951	0	27	0	0	3.800	3.803	MS	11,189	38,000	03/05/2015	03/15/2025
589400-AB-6	Mercury General Corp-SENIOR UNSECURED			1,2	2.B FE	4,992,350	98.0178	4,900,889	5,000,000	4,997,961	0	739	0	0	4.400	4.417	MS	64,778	220,000	03/01/2017	03/15/2027

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
69478X-AD-7	Pacific Premier Bancorp -SUBORDINATED			2	2.B FE	2,000,000	98.6250	1,972,500	2,000,000	2,000,000	0	0	0	0	7.285	7.284	FMAN	19,022	130,342	05/03/2019	05/15/2029
74340X-BX-8	Prologis LP-SENIOR UNSECURED			1,2	1.G FE	993,167	97.3189	973,189	1,000,000	995,510	0	1,087	0	0	4.000	4.130	MS	11,778	40,000	10/06/2022	09/15/2028
747525-AF-0	QUALCOMM Inc-SR UNSECURED			1,2	1.F FE	2,391,360	99.5888	2,390,132	2,400,000	2,399,557	0	962	0	0	3.450	3.492	MN	9,430	82,800	05/13/2015	05/20/2025
756109-CB-8	Realty Income Corp-SENIOR UNSECURED			1,2	1.G FE	2,076,117	96.1892	1,923,784	2,000,000	2,063,363	0	(12,754)	0	0	4.000	3.204	JJ	36,889	40,000	01/23/2024	07/15/2029
778296-AD-5	Ross Stores Inc-SENIOR UNSECURED			1,2	2.A FE	2,984,400	97.6636	2,929,908	3,000,000	2,990,801	0	1,457	0	0	4.800	4.865	AO	30,400	144,000	04/02/2020	04/15/2030
928563-AC-9	VMware Inc-SENIOR UNSECURED			1,2	2.B FE	1,993,280	97.7521	1,955,042	2,000,000	1,997,953	0	695	0	0	3.900	3.940	FA	28,167	78,000	08/16/2017	08/21/2027
928563-AE-5	VMware Inc-SENIOR UNSECURED			1,2	2.B FE	4,997,550	99.6233	4,981,164	5,000,000	4,999,078	0	260	0	0	4.650	4.656	MN	29,708	232,500	04/02/2020	05/15/2027
92928Q-AF-5	WEA Finance LLC-SENIOR UNSECURED			1,2	2.B FE	1,933,220	91.9900	1,839,801	2,000,000	1,956,698	0	8,699	0	0	3.500	4.035	JD	3,111	70,000	03/15/2022	06/15/2029
94974B-FY-1	Wells Fargo & Co-SUBORDINATED				2.B FE	2,297,631	98.9846	2,276,645	2,300,000	2,299,626	0	208	0	0	4.100	4.110	JD	7,334	94,300	05/27/2014	06/03/2026
94974B-GL-8	Wells Fargo & Co-SR UNSECURED				2.B FE	4,116,220	98.8053	3,952,212	4,000,000	4,032,725	0	(11,957)	0	0	4.300	3.960	JJ	75,967	172,000	01/17/2017	07/22/2027
042735-BF-6	ARROW ELECTRONICS INC-SENIOR UNSECURED			1,2	2.C FE	1,991,500	96.2827	1,925,654	2,000,000	1,997,222	0	840	0	0	3.875	3.924	JJ	36,382	77,500	06/01/2017	01/12/2028
40414L-AM-1	Healthpeak Properties In-SENIOR UNSECURE			1	2.A FE	181,509	99.8489	182,724	183,000	182,982	0	171	0	0	3.400	3.496	FA	2,593	6,222	01/13/2015	02/01/2025
60871R-AD-2	MOLSON COORS BREWING CO-SENIOR UNSECURED			1	2.B FE	2,349,660	91.7579	1,835,157	2,000,000	2,305,148	0	(12,265)	0	0	5.000	3.791	MN	16,667	100,000	02/25/2021	05/01/2042
90265E-AV-2	UDR Inc-SENIOR UNSECURED			1,2	2.A FE	2,248,675	77.1206	1,928,015	2,500,000	2,303,376	0	19,983	0	0	2.100	3.167	JD	2,333	52,500	03/04/2022	06/15/2033
05351W-AB-9	Avangrid Inc-SENIOR UNSECURED			1,2	2.B FE	998,580	94.7736	947,736	1,000,000	999,306	0	137	0	0	3.800	3.817	JD	3,167	38,000	05/14/2019	06/01/2029
125523-AH-3	Cigna Corp-SENIOR UNSECURED			1,2	2.A FE	1,997,340	98.2054	1,964,107	2,000,000	1,998,962	0	219	0	0	4.375	4.388	AO	18,472	87,500	09/06/2018	10/15/2028
125523-BZ-2	Cigna Corp-SENIOR UNSECURED			1,2	2.A FE	2,984,010	99.7715	2,993,146	3,000,000	2,997,751	0	1,731	0	0	4.500	4.563	FA	47,250	135,000	02/22/2016	02/25/2026
125523-CB-4	Cigna Corp-SENIOR UNSECURED			1,2	2.A FE	999,590	97.1543	971,543	1,000,000	999,907	0	27	0	0	3.400	3.403	MS	11,333	34,000	06/29/2016	03/01/2027
36166N-AJ-2	GE Capital Funding LLC-SENIOR UNSECURED			1,2	2.A FE	1,000,000	96.0560	960,560	1,000,000	1,000,000	0	0	0	0	4.400	4.399	MN	5,622	44,000	05/06/2020	05/15/2030
443510-AG-7	Hubbell Inc-SENIOR UNSECURED			1,2	2.A FE	2,977,320	98.4291	2,952,872	3,000,000	2,996,891	0	2,490	0	0	3.350	3.439	MS	33,500	100,500	02/23/2016	03/01/2026
741503-AZ-9	Booking Holdings Inc-SENIOR UNSECURED			1,2	1.G FE	2,994,210	98.7259	2,961,776	3,000,000	2,999,022	0	616	0	0	3.600	3.622	JD	9,000	108,000	05/18/2016	06/01/2026
741503-BC-9	PRICELINE GROUP INC/THE-SENIOR UNSECURED			1,2	1.G FE	1,998,360	96.5907	1,931,813	2,000,000	1,999,453	0	136	0	0	3.550	3.558	MS	20,906	71,000	08/10/2017	03/15/2028
93884P-CQ-1	Washington Gas Light Co-SENIOR UNSECURED				1.G FE	1,677,675	102.7514	1,541,272	1,500,000	1,533,513	0	(11,067)	0	0	6.490	5.595	MS	28,664	97,350	01/21/2003	09/27/2027
00164T-AA-6	AMC East Communities LLC-SECURED				1.F FE	690,722	100.3148	662,045	659,967	668,417	0	2,475	0	0	5.740	5.278	JJ	17,468	37,361	07/22/2010	01/15/2028
008513-AB-9	Agree LP-SENIOR UNSECURED			1,2	2.A FE	3,880,433	90.4448	4,405,564	4,871,000	4,219,597	0	163,614	0	0	2.000	6.372	JD	4,330	97,420	11/04/2022	06/15/2028
212168-AA-6	Continental Wind LLC-FIRST LIEN				2.B FE	944,989	101.2955	957,232	944,989	944,989	0	0	0	0	6.000	5.998	FA	19,057	56,699	09/23/2013	02/28/2033
25466A-AJ-0	Discover Bank-SENIOR UNSECURED			2	2.B FE	998,910	97.7204	977,204	1,000,000	999,796	0	113	0	0	3.450	3.462	JJ	14,758	34,500	07/21/2016	07/27/2026
25466A-AP-6	Discover Bank-SENIOR UNSECURED			2	2.B FE	1,997,000	97.8895	1,957,790	2,000,000	1,998,731	0	276	0	0	4.650	4.667	MS	27,900	93,000	09/10/2018	09/13/2028
26078J-AE-0	DowDuPont Inc-SENIOR UNSECURED			1,2	2.A FE	1,587,138	100.1040	1,213,260	1,212,000	1,519,110	0	(18,418)	0	0	5.319	3.004	MN	8,237	64,466	02/19/2021	11/15/2038
36143L-2H-7	GA Global Funding Trust-SECURED				1.F FE	3,798,480	83.8350	3,353,400	4,000,000	3,849,394	0	18,631	0	0	2.900	3.510	JJ	56,389	116,000	03/04/2022	01/06/2032
46849L-SQ-5	Jackson National Life Gl-SECURED				1.F FE	4,979,050	97.7030	4,885,151	5,000,000	4,996,771	0	2,250	0	0	3.050	3.098	AO	26,264	152,500	04/25/2016	04/29/2026
46849L-TL-5	Jackson National Life Gl-SECURED				1.F FE	1,994,520	90.4331	1,808,662	2,000,000	1,997,335	0	545	0	0	3.050	3.082	JD	1,694	61,000	06/17/2019	06/21/2029
48252A-AA-9	KKR Group Finance Co VI -SENIOR UNSECURE			1,2	1.F FE	1,992,220	94.4806	1,889,611	2,000,000	1,995,902	0	820	0	0	3.750	3.800	JJ	37,500	75,000	04/14/2020	07/01/2029
573874-AN-4	Marvell Technology Inc-SENIOR UNSECURED			1,2	2.C FE	2,999,280	99.4357	2,983,072	3,000,000	2,999,812	0	38	0	0	4.875	4.877	JD	3,656	146,250	06/20/2018	06/22/2028
59217G-BY-4	Metropolitan Life Global-SECURED				1.D FE	1,998,660	98.0493	1,960,985	2,000,000	1,999,692	0	140	0	0	3.450	3.458	JD	2,492	69,000	12/12/2016	12/18/2026
74256L-BG-3	Principal Life Global Fn-SECURED				1.E FE	993,250	89.5373	895,373	1,000,000	996,600	0	667	0	0	2.500	2.577	MS	7,292	25,000	09/09/2019	09/16/2029
71654Q-BW-1	Petroleos Mexicanos-SENIOR UNSECURED		D		4.A FE	1,996,400	96.4994	1,929,988	2,000,000	1,999,542	0	363	0	0	4.500	4.520	JJ	39,500	90,000	01/15/2015	01/23/2026
008252-AN-8	Affiliated Managers Grou-SR UNSECURED			1	1.G FE	1,984,780	99.2870	1,985,740	2,000,000	1,998,961	0	1,659	0	0	3.500	3.587	FA	29,167	70,000	02/10/2015	08/01/2025
05329W-AM-4	AUTONATION INC-SR UNSECURED			1,5	2.C FE	2,989,890	99.6641	2,989,924	3,000,000	2,998,956	0	1,096	0	0	4.500	4.539	AO	33,750	135,000	09/16/2015	10/01/2025
066836-AB-3	Baptist Health South Flo-FIRST LIEN				1.E FE	2,000,000	85.3875	1,707,750	2,000,000	2,000,000	0	0	0	0	4.342	4.342	MN	11,096	86,840	01/10/2017	11/15/2041
31620R-AH-8	Fidelity National Financ-SENIOR UNSECURE			1,2	2.B FE	1,985,040	98.1307	1,962,615	2,000,000	1,993,840	0	1,506	0	0	4.500	4.592	FA	34,000	90,000	08/08/2018	08/15/2028
402740-AD-6	Gulfstream Natural Gas S-SENIOR UNSECURE			1,2	2.B FE	1,999,240	99.6023	1,992,046	2,000,000	1,999,847	0	36	0	0	4.600	4.602	MS	27,089	92,000	09/21/2015	09/15/2025
413875-AN-5	HARRIS CORPORATION-SENIOR UNSECURED NOTE				2.B FE	7,692,804	103.9217	5,549,421	5,340,000	7,387,121	0	(97,972)	0	0	6.150	3.089	JD	14,596	328,410	10/06/2021	12/15/2040
637417-AH-9	National Retail Properti-SENIOR UNSECURE			1,2	2.A FE	997,590	99.2806	992,806	1,000,000	999,730	0	256	0	0	4.000	4.027	MN	5,111	40,000	10/14/2015	11/15/2025
667469-AA-8	NORTHWEST FLORIDA TIMBER-SECURED				1.D FE	4,924,150	95.3554	4,767,770	5,000,000	4,974,579	0	5,305	0	0	4.750	4.885	MS	72,569	237,500	04/03/2014	03/04/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
776743-AG-1	Roper Technologies Inc-SENIOR UNSECURED			1,2	2.A FE	997,830	91.3329	913,329	1,000,000	998,901	0	209	0	0	2.950	2.975	MS	8,686	29,500	08/20/2019	09/15/2029
780153-AW-2	Royal Caribbean Cruises -SENIOR UNSECURE		D	1,2	3.A FE	996,230	94.5801	945,801	1,000,000	998,652	0	377	0	0	3.700	3.744	MS	10,894	37,000	11/20/2017	03/15/2028
78355H-KQ-1	Ryder System Inc-SENIOR UNSECURED			1,2	2.B FE	4,999,050	99.8360	4,991,801	5,000,000	4,999,800	0	38	0	0	4.625	4.626	JD	19,271	231,250	04/02/2020	06/01/2025
98310W-AM-0	Travel + Leisure Co-FIRST LIEN			1,2	3.C FE	999,660	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	6.600	6.597	AO	16,500	66,000	09/10/2015	10/01/2025
98310W-AM-0	Travel + Leisure Co-FIRST LIEN			1,2	3.C FE	1,597,500	100.0000	1,500,000	1,500,000	1,506,933	0	(13,301)	0	0	6.600	5.649	AO	24,750	99,000	11/10/2016	10/01/2025
98310W-AN-8	Travel + Leisure Co-FIRST LIEN			1,2	3.C FE	997,750	99.9828	999,828	1,000,000	999,376	0	207	0	0	6.000	6.025	AO	15,000	60,000	03/16/2017	04/01/2027
10510K-AC-1	BRAMBLES USA INC-SR UNSECURED			1,2	2.A FE	1,995,140	99.2344	1,984,688	2,000,000	1,999,463	0	519	0	0	4.125	4.153	AO	15,583	82,500	10/19/2015	10/23/2025
195869-AP-7	COLONIAL PIPELINE CO-SR UNSECURED			1,2	1.G FE	1,994,520	98.9967	1,979,935	2,000,000	1,999,459	0	585	0	0	3.750	3.781	AO	18,750	75,000	09/16/2015	10/01/2025
224044-BY-2	COX COMMUNICATIONS INC-SENIOR UNSECURED				2.B FE	2,192,544	79.9881	1,439,785	1,800,000	2,148,827	0	(14,095)	0	0	4.700	3.265	JD	3,760	84,600	10/07/2021	12/15/2042
316041-CP-5	Fidelity Bank/Atlanta GA-SUBORDINATED			2	2.A FE	3,000,000	99.0500	2,971,500	3,000,000	3,000,000	0	0	0	0	5.875	5.873	MN	14,688	176,250	05/29/2015	05/31/2030
843646-AM-2	Southern Power Co-SENIOR UNSECURED			1,2	2.A FE	2,993,370	99.4203	2,982,609	3,000,000	2,999,225	0	719	0	0	4.150	4.176	JD	10,375	124,500	11/12/2015	12/01/2025
891906-AC-3	Global Payments Inc-SENIOR UNSECURED			1,2	2.C FE	1,994,600	99.8948	1,997,896	2,000,000	1,999,116	0	561	0	0	4.800	4.831	AO	24,000	96,000	03/14/2016	04/01/2026
911312-BX-3	United Parcel Service In-SENIOR UNSECURE			1,2	1.F FE	1,498,425	99.8739	1,498,109	1,500,000	1,499,850	0	310	0	0	3.900	3.922	AO	14,625	58,500	03/19/2020	04/01/2025
92940P-AD-6	WRKCo Inc-SENIOR UNSECURED			1,2	2.B FE	1,999,020	99.4103	1,988,205	2,000,000	1,999,447	0	86	0	0	4.900	4.905	MS	28,856	98,000	11/27/2018	03/15/2029
92940P-AG-9	WRKCo Inc-SENIOR UNSECURED			1,2	2.B FE	454,542	83.8577	394,131	470,000	457,886	0	1,220	0	0	3.000	3.352	JD	627	14,100	03/03/2022	06/15/2033
084659-AT-8	Berkshire Hathaway Energ-SENIOR UNSECURE			1,2	1.G FE	1,997,420	99.8119	1,996,237	2,000,000	1,999,756	0	487	0	0	4.050	4.075	AO	17,100	81,000	03/20/2020	04/15/2025
79588T-AC-4	Sammons Financial Group -SENIOR UNSECURE			1,2	2.A FE	4,997,200	97.9998	4,899,990	5,000,000	4,999,169	0	231	0	0	4.450	4.455	MN	30,285	222,500	05/09/2017	05/12/2027
79588T-AD-2	Sammons Financial Group -SENIOR UNSECURE			1,2	2.A FE	3,900,400	85.8945	3,435,779	4,000,000	3,928,189	0	9,954	0	0	3.350	3.672	AO	27,917	134,000	02/09/2022	04/16/2031
00185A-AK-0	Aon PLC-SENIOR UNSECURED		D	1,2	2.A FE	1,999,440	99.2542	1,985,084	2,000,000	1,999,907	0	64	0	0	3.875	3.878	JD	3,444	77,500	02/23/2016	12/15/2025
002824-BF-6	ABBOTT LABORATORIES-SENIOR UNSECURED			1,2	1.D FE	1,125,563	98.8365	1,120,806	1,134,000	1,132,117	0	917	0	0	3.750	3.839	MN	3,662	42,525	11/17/2016	11/30/2026
00287Y-AQ-2	AbbVie Inc-SR UNSECURED			1,2	1.G FE	1,996,500	99.6013	1,992,026	2,000,000	1,999,796	0	375	0	0	3.600	3.620	MN	9,400	72,000	05/05/2015	05/14/2025
00287Y-CA-5	AbbVie Inc-SENIOR UNSECURED			1,2	1.G FE	4,541,070	85.5086	3,420,344	4,000,000	4,451,238	0	(24,634)	0	0	4.050	3.073	MN	18,000	162,000	04/29/2021	11/21/2039
00287Y-CX-5	AbbVie Inc-SENIOR UNSECURED			1	2.C FE	17,770,780	99.7500	17,955,007	18,000,000	17,963,622	0	149,016	0	0	3.800	4.665	MS	201,400	684,000	04/19/2023	03/15/2025
07177M-AB-9	BAXALTA INC-SENIOR UNSECURED			1,2	2.A FE	591,971	99.7099	594,271	596,000	595,764	0	469	0	0	4.000	4.083	JD	530	23,840	06/18/2015	06/23/2025
12527G-AH-6	CF Industries Inc-FIRST LIEN				2.B FE	993,850	99.0583	990,583	1,000,000	998,591	0	671	0	0	4.500	4.576	JD	3,750	45,000	11/10/2016	12/01/2026
12572Q-AG-0	CME GROUP INC-SR UNSECURED			1	1.D FE	1,996,220	99.6688	1,993,375	2,000,000	1,999,862	0	400	0	0	3.000	3.021	MS	17,667	60,000	03/04/2015	03/15/2025
126117-AT-7	CNA FINANCIAL CORP-SR UNSECURED			1,2	2.A FE	3,016,110	99.6897	2,990,692	3,000,000	3,001,870	0	(1,935)	0	0	4.500	4.430	MS	45,000	135,000	02/22/2016	03/01/2026
17287H-AA-8	Citadel Finance LLC-SENIOR UNSECURED			1,2	2.C FE	1,990,620	97.6973	1,953,945	2,000,000	1,997,576	0	1,908	0	0	3.375	3.477	MS	21,000	67,500	03/03/2021	03/09/2026
205887-CE-0	Conagra Brands Inc-SENIOR UNSECURED			1,2	2.C FE	1,295,180	90.6890	906,890	1,000,000	1,269,982	0	(7,219)	0	0	5.400	3.668	MN	9,000	54,000	04/29/2021	11/01/2048
254709-AM-0	DISCOVER FINANCIAL SVS-SENIOR UNSECURED			2	2.B FE	2,997,330	98.1987	2,945,962	3,000,000	2,999,318	0	258	0	0	4.100	4.110	FA	48,517	123,000	02/06/2017	02/09/2027
26884A-BD-4	ERP OPERATING LP-UNSECURED			1,2	1.G FE	1,989,340	99.4436	1,988,871	2,000,000	1,999,451	0	1,193	0	0	3.375	3.437	JD	5,625	67,500	05/12/2015	06/01/2025
26884A-BL-6	ERP Operating LP-SENIOR UNSECURED			1,2	1.G FE	995,800	92.3091	923,091	1,000,000	997,956	0	418	0	0	3.000	3.049	JJ	15,000	30,000	06/17/2019	07/01/2029
26884A-BM-4	ERP Operating LP-SENIOR UNSECURED			1,2	1.G FE	994,980	88.7336	887,336	1,000,000	997,369	0	472	0	0	2.500	2.555	FA	9,444	25,000	08/20/2019	02/15/2030
34964C-AE-6	Fortune Brands Home & Se-SENIOR UNSECURE			1,2	2.B FE	998,300	92.4447	924,447	1,000,000	999,121	0	164	0	0	3.250	3.270	MS	9,569	32,500	09/09/2019	09/15/2029
448579-AF-9	Hyatt Hotels Corp-SENIOR UNSECURED			1,2	2.C FE	1,998,400	100.0022	2,000,044	2,000,000	1,999,698	0	126	0	0	4.850	4.857	MS	28,561	97,000	02/29/2016	03/15/2026
488401-AB-6	Kemper Corp-SENIOR UNSECURED			1	2.C FE	5,013,410	99.6606	4,983,031	5,000,000	4,999,695	0	(1,873)	0	0	4.350	4.303	FA	82,167	217,500	06/12/2017	02/15/2025
58013M-EV-2	MCDONALD'S CORP-SENIOR UNSECURED			1,2	2.A FE	6,150,350	86.9182	4,345,908	5,000,000	6,036,131	0	(36,811)	0	0	4.600	3.186	MN	22,361	230,000	10/08/2021	05/26/2045
58013M-FP-4	McDonald's Corp-SENIOR UNSECURED			1,2	2.A FE	995,150	97.4752	974,752	1,000,000	998,173	0	687	0	0	3.500	3.577	JJ	17,500	35,000	03/25/2020	07/01/2027
620076-BL-2	Motorola Solutions Inc-SENIOR UNSECURED			1,2	2.B FE	1,996,660	99.5256	1,990,513	2,000,000	1,998,776	0	323	0	0	4.600	4.619	FA	32,711	92,000	02/21/2018	02/23/2028
665859-AP-9	Northern Trust Corp-SUBORDINATED				1.F FE	2,996,580	99.5277	2,985,832	3,000,000	2,999,625	0	284	0	0	3.950	3.960	AO	20,079	118,500	10/28/2013	10/30/2025
680223-AK-0	Old Republic Internation-SENIOR UNSECURE			1,2	2.B FE	1,933,690	98.4964	1,969,929	2,000,000	1,986,751	0	7,525	0	0	3.875	4.292	FA	26,910	77,500	11/15/2016	08/26/2026
96928*-CQ-8	William Blair & Company, Trust Certifcat				3.A	514,242	92.4370	475,350	514,242	514,242	0	(1)	0	0	6.660	6.660	MON	1,522	34,247	12/16/2009	06/15/2033
96928*-CR-6	William Blair & Company, Trust Certifcat				3.A	721,233	91.4446	659,529	721,233	721,234	0	(1)	0	0	6.660	6.660	MON	2,135	48,032	12/23/2009	05/15/2034
828807-DQ-7	Simon Property Group LP-SENIOR UNSECURED			1,2	1.G FE	1,582,882	82.9948	1,410,912	1,700,000	1,612,854	0	10,933	0	0	2.250	3.065	JJ	17,638	38,250	03/04/2022	01/15/2032
096630-AG-3	Boardwalk Pipelines LP-SENIOR UNSECURED			1,2	2.C FE	999,130	98.5398	985,398	1,000,000	999,548	0	79	0	0	4.800	4.810	MN	7,733	48,000	04/30/2019	05/03/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92277G-AL-1	Ventas Realty LP-SENIOR UNSECURED			1,2	2.A FE	1,983,920	97.7251	1,954,502	2,000,000	1,995,797	0	1,713	0	0	3.850	3.946	AO	19,250	77,000	03/22/2017	04/01/2027
92277G-AM-9	Ventas Realty LP-SENIOR UNSECURED			1,2	2.A FE	1,984,660	97.1076	1,942,151	2,000,000	1,994,469	0	1,578	0	0	4.000	4.092	MS	26,667	80,000	02/13/2018	03/01/2028
29364W-AU-2	Entergy Louisiana LLC-FIRST LIEN			1,2	1.F FE	1,998,340	99.5408	1,990,817	2,000,000	1,999,873	0	148	0	0	3.780	3.788	AO	18,900	75,600	06/24/2014	04/01/2025
29365P-AR-3	Entergy Gulf States Loui-FIRST LIEN			1,2	1.F FE	1,998,340	99.4689	1,989,378	2,000,000	1,999,874	0	148	0	0	3.780	3.788	AO	18,900	75,600	06/24/2014	04/01/2025
19567P-AH-2	Colonial Gas Co-FIRST LIEN				1.F FE	1,713,120	104.9901	1,574,851	1,500,000	1,554,665	0	(14,765)	0	0	7.120	5.877	AO	40,347	106,800	01/22/2003	04/07/2028
30040W-AF-5	Eversource Energy-SENIOR UNSECURED			1,2	2.B FE	1,986,100	96.8339	1,936,678	2,000,000	1,993,432	0	1,355	0	0	4.250	4.334	AO	21,250	85,000	12/10/2018	04/01/2029
30251B-AD-0	FMR LLC-SENIOR UNSECURED BOND			1	1.E FE	784,011	97.7378	767,242	785,000	784,498	0	46	0	0	4.950	4.959	FA	19,470	43,035	01/29/2013	02/01/2033
30251B-AD-0	FMR LLC-SENIOR UNSECURED BOND	SD		1	1.E FE	214,729	97.7378	210,136	215,000	214,862	0	13	0	0	4.950	4.959	FA	5,332	11,787	01/29/2013	02/01/2033
44106M-AW-2	Service Properties Trust-SENIOR UNSECURE			1,2	5.A FE	1,979,080	93.2954	1,865,909	2,000,000	1,994,685	0	2,265	0	0	4.950	5.081	FA	37,400	99,000	01/10/2017	02/15/2027
49271V-AF-7	Keurig Dr Pepper Inc-SENIOR UNSECURED			1,2	2.B FE	3,000,000	99.1677	2,975,031	3,000,000	3,000,000	0	0	0	0	4.597	4.596	MN	13,791	137,910	05/14/2018	05/25/2028
49271V-AN-0	Keurig Dr Pepper Inc-SENIOR UNSECURED			1,2	2.B FE	1,592,900	84.6872	1,439,682	1,700,000	1,623,216	0	11,072	0	0	2.250	3.054	MS	11,263	38,250	03/03/2022	03/15/2031
714046-AG-4	PerkinElmer Inc-SENIOR UNSECURED			1,2	2.B FE	996,700	91.9443	919,443	1,000,000	998,302	0	322	0	0	3.300	3.339	MS	9,717	33,000	09/10/2019	09/15/2029
740816-AK-9	PRES & FELLOWS OF HARVAR-SENIOR UNSECURE			1	1.A FE	1,000,000	93.0116	930,116	1,000,000	999,997	0	0	0	0	3.529	3.529	AO	8,823	35,290	04/29/2013	10/01/2031
25470D-AR-0	Discovery Communications-SENIOR UNSECURE			1,2	2.C FE	1,992,860	94.6546	1,893,092	2,000,000	1,997,483	0	691	0	0	3.950	3.990	MS	22,164	79,000	09/07/2017	03/20/2028
539830-BH-1	LOCKHEED MARTIN CORP-SENIOR UNSECURED			1,2	1.F FE	1,488,420	98.9023	1,483,535	1,500,000	1,498,611	0	1,273	0	0	3.550	3.640	JJ	24,554	53,250	11/16/2015	01/15/2026
571903-BB-8	Marriott International I-SENIOR UNSECURE			1,2	2.B FE	1,196,160	99.1111	1,189,333	1,200,000	1,198,311	0	374	0	0	4.650	4.689	JD	4,650	55,800	11/13/2018	12/01/2028
681936-BK-5	Omega Healthcare Investo-SENIOR UNSECURE			1,2	2.C FE	989,780	98.6456	986,456	1,000,000	996,646	0	995	0	0	4.750	4.869	JJ	21,903	47,500	03/28/2017	01/15/2028
681936-BN-9	Omega Healthcare Investo-SENIOR UNSECURE			1,2	2.C FE	6,921,230	83.7484	5,862,389	7,000,000	6,940,719	0	6,079	0	0	3.250	3.367	AO	48,028	227,500	10/08/2021	04/15/2033
71951Q-AA-0	Physicians Realty LP-SENIOR UNSECURED			1,2	2.A FE	2,990,310	98.8839	2,966,516	3,000,000	2,997,465	0	1,002	0	0	4.300	4.338	MS	37,983	132,000	03/02/2017	03/15/2027
893045-AE-4	Trans-Allegheny Intersta-SENIOR UNSECURE			1,2	1.G FE	1,998,480	99.4978	1,989,956	2,000,000	1,999,886	0	149	0	0	3.850	3.858	JD	6,417	77,000	12/08/2014	06/01/2025
260543-CG-6	Dow Chemical Co/The-SENIOR UNSECURED NOT			1,2	2.B FE	2,331,140	81.8544	1,637,087	2,000,000	2,286,826	0	(12,082)	0	0	4.375	3.285	MN	11,181	87,500	02/24/2021	11/15/2042
46817M-AL-1	Jackson Financial Inc-SENIOR UNSECURED			1,2	2.B FE	4,823,963	85.1936	4,259,680	5,000,000	4,862,423	0	17,291	0	0	3.125	3.579	MN	16,493	156,250	09/23/2022	11/23/2031
487836-BP-2	Kellogg Co-SENIOR UNSECURED				2.B FE	1,997,920	98.3558	1,967,115	2,000,000	1,999,676	0	199	0	0	3.250	3.261	AO	16,250	65,000	02/25/2016	04/01/2026
487836-BW-7	Kellogg Co-SENIOR UNSECURED			1,2	2.B FE	3,985,840	98.5112	3,940,450	4,000,000	3,994,527	0	1,429	0	0	4.300	4.343	MN	21,978	172,000	05/07/2018	05/15/2028
50587K-AA-9	LafargeHolcim Finance US-SENIOR UNSECURE			1,2	2.A FE	1,998,320	97.7901	1,955,801	2,000,000	1,999,639	0	158	0	0	3.500	3.509	MS	19,250	70,000	09/15/2016	09/22/2026
521865-AY-1	Lear Corp-SENIOR UNSECURED			1,2	2.B FE	1,985,880	97.1423	1,942,846	2,000,000	1,995,666	0	1,461	0	0	3.800	3.883	MS	22,378	76,000	08/14/2017	09/15/2027
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT			1	3.A FE	58,127	99.4000	57,778	58,127	58,127	0	0	0	0	6.000	5.990	MS	1,027	3,488	08/17/2011	03/15/2025
85855C-AD-2	Stellantis Finance US In-SENIOR UNSECURE			1,2	2.A FE	3,294,418	101.3283	3,546,491	3,500,000	3,370,796	0	37,028	0	0	5.625	6.997	JJ	92,422	196,875	11/04/2022	01/12/2028
863667-AH-4	STRYKER CORP-SR UNSECURED			1,2	2.A FE	2,999,730	99.0034	2,970,103	3,000,000	3,000,000	0	0	0	0	3.375	3.375	MN	16,875	101,250	10/26/2015	11/01/2025
03076C-AH-9	Ameriprise Financial Inc-SENIOR UNSECURE			1,2	1.G FE	998,930	97.3421	973,421	1,000,000	999,792	0	103	0	0	2.875	2.886	MS	8,465	28,750	08/08/2016	09/15/2026
05490L-AA-7	Blue Cross and Blue Shie-SENIOR UNSECURE			1,2	2.B FE	1,999,820	99.4669	1,989,337	2,000,000	2,000,000	0	0	0	0	3.790	3.789	MN	12,633	75,800	04/21/2015	05/01/2025
278865-AV-2	Ecolab Inc-SENIOR UNSECURED			1,2	1.G FE	2,793,720	96.8633	2,905,900	3,000,000	2,899,147	0	51,492	0	0	2.700	4.632	MN	13,500	81,000	11/22/2022	11/01/2026
91159H-HM-5	US Bancorp-SUBORDINATED			2	1.G FE	4,996,150	97.9195	4,895,973	5,000,000	4,999,355	0	371	0	0	3.100	3.108	AO	27,556	155,000	04/21/2016	04/27/2026
91324P-CV-2	UnitedHealth Group Inc-SENIOR UNSECURED				1.F FE	2,997,630	98.5350	2,956,050	3,000,000	2,999,637	0	221	0	0	3.100	3.108	MS	27,383	93,000	02/22/2016	03/15/2026
023608-AG-7	AMEREN CORPORATION-SR SUBORDINATED			1,2	2.A FE	1,998,220	98.7283	1,974,565	2,000,000	1,999,728	0	181	0	0	3.650	3.660	FA	27,578	73,000	11/17/2015	02/15/2026
093662-AG-9	Block Financial LLC-SENIOR UNSECURED			1,2	2.B FE	3,988,000	100.0529	4,002,117	4,000,000	3,998,645	0	1,291	0	0	5.250	5.285	AO	52,500	210,000	09/25/2015	10/01/2025
161175-AY-0	CHARTER COMM OPT LLC/CAP-FIRST LIEN			1,2	2.C FE	461,000	99.8753	460,425	461,000	461,000	0	0	0	0	4.908	4.907	JJ	9,930	33,268	07/09/2015	07/23/2025
291011-BG-8	Emerson Electric Co-SENIOR UNSECURED			1,2	1.F FE	11,962,080	99.4148	11,929,776	12,000,000	11,998,010	0	4,184	0	0	3.150	3.186	JD	31,500	378,000	05/18/2015	06/01/2025
485170-AS-3	Kansas City Southern-SENIOR UNSECURED			1,2	2.A FE	2,449,540	84.2386	1,684,773	2,000,000	2,400,551	0	(13,450)	0	0	4.950	3.549	FA	37,400	99,000	02/26/2021	08/15/2045
67103H-AE-7	O'REILLY AUTOMOTIVE INC-SR UNSECURED			2	2.A FE	998,320	98.6929	986,929	1,000,000	999,747	0	(1,083)	0	0	3.550	3.568	MS	10,453	35,500	03/01/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED			1,2	2.A FE	1,996,800	96.9756	1,939,511	2,000,000	1,999,032	0	315	0	0	3.600	3.618	MS	24,000	72,000	08/10/2017	09/01/2027
67103H-AK-3	O'Reilly Automotive Inc-SENIOR UNSECURED			1,2	2.B FE	1,530,561	82.0465	1,394,791	1,700,000	1,578,571	0	17,536	0	0	1.750	3.021	MS	8,760	29,750	03/04/2022	03/15/2031
759351-AN-9	Reinsurance Group of Ame-SENIOR UNSECURE			1,2	2.A FE	7,805,938	95.5353	7,795,679	8,160,000	7,918,632	0	48,639	0	0	3.900	4.654	MN	40,664	318,240	08/09/2022	05/15/2029
06051G-GC-7	BANK OF AMERICA CORP-SUBORDINATED			2	2.A FE	2,006,160	98.1858	1,963,716	2,000,000	2,001,387	0	(722)	0	0	4.183	4.143	MN	8,366	83,660	01/17/2017	11/25/2027
06051G-GC-7	BANK OF AMERICA CORP-SUBORDINATED			2	2.A FE	1,976,740	98.1858	1,963,716	2,000,000	1,992,709	0	2,289	0	0	4.183	4.317	MN	8,366	83,660	01/19/2017	11/25/2027

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
06051G-HD-4	Bank of America Corp-SENIOR UNSECURED			1,2	1.E FE	2,572,993	95.9073	2,484,958	2,591,000	2,583,728	0	1,675	0	0	3.419	3.495	JD	2,707	88,586	12/20/2017	12/20/2028
07330M-AA-5	Branch Banking & Trust C-SUBORDINATED			2	1.G FE	1,995,120	98.1331	1,962,662	2,000,000	1,999,096	0	427	0	0	3.800	3.824	AO	12,878	76,000	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TRUST-SUBORDINATED			2	1.G FE	1,291,134	99.1774	1,281,372	1,292,000	1,291,893	0	76	0	0	3.625	3.631	MS	13,660	46,835	09/09/2015	09/16/2025
10922N-AC-7	Brighthouse Financial In-SENIOR UNSECURE			1,2	2.B FE	1,120,070	97.1456	1,089,002	1,121,000	1,120,734	0	97	0	0	3.700	3.710	JD	1,037	41,477	06/15/2017	06/22/2027
10922N-AF-0	Brighthouse Financial In-SENIOR UNSECURE			1,2	2.B FE	2,243,020	78.1507	1,563,014	2,000,000	2,223,668	0	(6,312)	0	0	4.700	3.935	JD	2,350	94,000	10/08/2021	06/22/2047
10922N-AG-8	Brighthouse Financial In-SENIOR UNSECURE			1,2	2.B FE	5,751,850	102.1005	5,105,027	5,000,000	5,504,276	0	(88,514)	0	0	5.625	3.460	MN	35,938	281,250	02/09/2022	05/15/2030
431282-AS-1	Highwoods Realty LP-SENIOR UNSECURED			1,2	2.C FE	997,450	88.2303	882,303	1,000,000	998,630	0	239	0	0	3.050	3.079	FA	11,522	30,500	09/04/2019	02/15/2030
50540R-AQ-5	Laboratory Corp of Ameri-SR UNSECURED			1	2.B FE	998,500	99.8434	998,434	1,000,000	999,964	0	163	0	0	3.600	3.617	FA	15,000	36,000	01/21/2015	02/01/2025
548661-EK-9	Lowe's Cos Inc-SENIOR UNSECURED				2.A FE	9,944,544	99.8487	9,984,865	10,000,000	9,982,924	0	23,115	0	0	4.400	4.647	MS	138,111	440,000	04/20/2023	09/08/2025
931009-AE-4	Wake Forest University-UNSECURED				1.D FE	2,290,000	91.0696	2,085,494	2,290,000	2,290,000	0	0	0	0	3.451	3.451	JJ	36,441	79,028	07/26/2012	01/15/2032
93100P-AA-6	Wake Forest University B-UNSECURED			1,2	1.E FE	2,000,000	97.2420	1,944,840	2,000,000	2,000,000	0	(8)	0	0	3.093	3.092	JD	5,155	61,860	10/27/2016	06/01/2026
084670-BS-6	BERKSHIRE HATHAWAY INC-SENIOR UNSECURED			1,2	1.C FE	1,998,120	98.4802	1,969,604	2,000,000	1,999,711	0	(1,222)	0	0	3.125	3.135	MS	18,403	62,500	03/08/2016	03/15/2026
335720-AB-4	First National of Nebras-SUBORDINATED			2	2.B FE	2,000,000	93.3000	1,866,000	2,000,000	2,000,000	0	0	0	0	6.455	6.453	JAJO	32,992	146,409	03/13/2018	04/01/2028
87236Y-AD-0	TD Ameritrade Holding Co-SENIOR UNSECURE			1,2	1.G FE	1,999,000	99.5484	1,990,968	2,000,000	1,999,899	0	76	0	0	3.625	3.629	AO	18,125	72,500	10/17/2014	04/01/2025
87236Y-AJ-7	TD Ameritrade Holding Co-SENIOR UNSECURE			1,2	1.G FE	998,880	87.0822	870,822	1,000,000	999,418	0	109	0	0	2.750	2.763	AO	6,875	27,500	08/13/2019	10/01/2029
907818-ED-6	UNION PACIFIC CORP-SR UNSECURED			1,2	1.G FE	2,981,340	99.1883	2,975,649	3,000,000	2,998,627	0	2,033	0	0	3.250	3.321	FA	36,833	97,500	06/16/2015	08/15/2025
053015-AE-3	AUTOMATIC DATA PROCESSNG-SR UNSECURED			1,2	1.D FE	1,997,820	99.2437	1,984,874	2,000,000	1,999,774	0	216	0	0	3.375	3.386	MS	19,875	67,500	09/08/2015	09/15/2025
05565E-BE-4	BMW US Capital LLC-SENIOR UNSECURED			1,2	1.F FE	2,995,320	96.4407	2,893,220	3,000,000	3,000,000	0	0	0	0	3.950	4.630	FA	45,096	118,500	08/07/2018	08/14/2028
171232-AE-1	Chubb Corp/The-SENIOR UNSECURED				1.F FE	1,312,810	109.2600	1,092,600	1,000,000	1,146,787	0	(18,006)	0	0	6.800	4.308	MN	8,689	68,000	08/01/2014	11/15/2031
233835-AQ-0	DAIMLER FINANCE NA LLC-SR UNSECURED				1.F FE	4,429,920	116.9817	3,509,450	3,000,000	3,689,547	0	(98,394)	0	0	8.500	4.161	JJ	115,458	255,000	03/10/2016	01/18/2031
233851-CU-6	Daimler Finance North Am-SENIOR UNSECURE				1.F FE	1,991,960	97.4963	1,949,925	2,000,000	1,998,147	0	869	0	0	3.450	3.498	JJ	33,542	69,000	01/03/2017	01/06/2027
233851-DW-1	Daimler Finance North Am-SENIOR UNSECURE				1.F FE	1,992,320	91.6844	1,833,689	2,000,000	1,996,135	0	756	0	0	3.100	3.145	FA	23,422	62,000	08/12/2019	08/15/2029
478160-BJ-2	Johnson & Johnson-SR UNSECURED	SD		1,2	1.A FE	1,988,660	96.7793	1,935,586	2,000,000	1,993,810	0	549	0	0	4.375	4.417	JD	50,069	87,500	12/02/2013	12/05/2033
58769J-AB-3	Mercedes-Benz Finance No-SENIOR UNSECURE				1.F FE	2,003,000	100.7866	2,015,731	2,000,000	2,000,842	0	(1,003)	0	0	5.375	5.320	MN	10,451	107,500	11/22/2022	11/26/2025
55608J-AN-8	Macquarie Group Ltd-SENIOR UNSECURED		D	2	1.F FE	2,000,000	98.2338	1,964,675	2,000,000	2,000,000	0	0	0	0	4.654	4.654	MS	24,304	93,080	03/19/2018	03/27/2029
55608J-AN-8	Macquarie Group Ltd-SENIOR UNSECURED		D	2	1.F FE	896,597	98.2338	973,497	991,000	924,099	0	13,291	0	0	4.654	6.499	MS	12,043	46,121	11/04/2022	03/27/2029
55608P-AQ-7	Macquarie Bank Ltd-SENIOR UNSECURED		D		1.E FE	998,530	99.6326	996,326	1,000,000	999,879	0	158	0	0	4.000	4.017	JJ	16,889	40,000	07/23/2015	07/29/2025
961214-CX-9	Westpac Banking Corp-SENIOR UNSECURED		D		1.D FE	1,992,240	97.7884	1,955,767	2,000,000	1,998,784	0	831	0	0	2.850	2.894	MN	7,600	57,000	05/09/2016	05/13/2026
04010L-AV-5	Ares Capital Corp-SENIOR UNSECURED			1,2	2.B FE	1,992,420	99.8291	1,996,582	2,000,000	1,999,708	0	1,120	0	0	4.250	4.308	MS	28,333	85,000	01/08/2018	03/01/2025
04621X-AJ-7	Assurant Inc-SENIOR UNSECURED			1,2	2.B FE	1,992,340	99.4870	1,989,740	2,000,000	1,997,095	0	766	0	0	4.900	4.947	MS	25,589	98,000	03/22/2018	03/27/2028
054561-AJ-4	AXA Equitable Holdings I-SENIOR UNSECURE			1,2	2.A FE	3,803,920	97.9456	3,917,824	4,000,000	3,919,450	0	21,830	0	0	4.350	5.017	AO	34,317	174,000	05/16/2018	04/20/2028
054561-AN-5	EQUITABLE HOLDINGS INC				2.A FE	1,000,000	97.3574	973,574	1,000,000	1,000,000	0	0	0	0	4.572	4.571	FA	17,272	45,720	04/02/2019	02/15/2029
06406G-AA-9	Bank of New York Mellon -SUBORDINATED			2	1.F FE	1,997,800	93.4491	1,868,982	2,000,000	1,999,211	0	179	0	0	3.000	3.010	AO	10,167	60,000	10/24/2016	10/30/2028
06406H-CQ-0	Bank of New York Mellon -SENIOR UNSECURE			2	1.F FE	2,082,200	99.4517	1,989,033	2,000,000	2,006,969	0	(8,491)	0	0	3.950	3.502	MN	9,436	79,000	07/31/2014	11/18/2025
09256B-AJ-6	Blackstone Holdings Fina-SENIOR UNSECURE			1,2	1.E FE	995,920	95.6202	956,202	1,000,000	998,740	0	420	0	0	3.150	3.197	AO	7,788	31,500	09/25/2017	10/02/2027
09256B-AL-1	Blackstone Holdings Fina-SENIOR UNSECURE			1,2	1.E FE	1,974,680	88.9252	1,778,504	2,000,000	1,986,807	0	2,423	0	0	2.500	2.641	JJ	23,750	50,000	09/03/2019	01/10/2030
110122-CP-1	Bristol-Myers Squibb Co-SENIOR UNSECURED			1,2	1.F FE	991,750	94.3273	943,273	1,000,000	995,977	0	795	0	0	3.400	3.496	JJ	14,639	34,000	05/07/2019	07/26/2029
110122-DH-8	Bristol-Myers Squibb Co-SENIOR UNSECURED			1,2	1.F FE	2,525,740	88.0394	1,760,789	2,000,000	2,460,167	0	(17,873)	0	0	4.625	3.017	MN	11,819	92,500	02/26/2021	05/15/2044
114259-AN-4	Brooklyn Union Gas Co/Th-SENIOR UNSECURE			1,2	2.A FE	2,000,000	98.0523	1,961,045	2,000,000	2,000,000	0	0	0	0	3.407	3.406	MS	21,010	68,140	03/07/2016	03/10/2026
124857-AT-0	CBS Corp-SENIOR UNSECURED			1,2	2.C FE	1,980,540	94.1176	1,882,353	2,000,000	1,993,542	0	1,909	0	0	3.375	3.484	FA	25,500	67,500	06/26/2017	02/15/2028
124857-AX-1	ViacomCBS Inc-SENIOR UNSECURED			1,2	2.C FE	1,966,000	94.3482	1,886,965	2,000,000	1,987,442	0	3,360	0	0	3.700	3.897	JD	6,167	74,000	11/13/2017	06/01/2028
172967-HB-0	CITIGROUP INC-SUBORDINATED				2.B FE	1,867,000	100.4586	1,875,563	1,867,000	1,867,000	0	0	0	0	5.500	5.497	MS	30,806	102,685	09/10/2013	09/13/2025
21688A-AE-2	Cooperatieve Rabobank UA-RABOBANK NED NY		D		1.D FE	2,995,950	99.5549	2,986,646	3,000,000	2,999,756	0	429	0	0	3.375	3.390	MN	11,250	101,250	05/14/2015	05/21/2025
38141G-WL-4	Goldman Sachs Group Inc/-SENIOR UNSECURE			1,2	2.A FE	1,000,000	97.1016	971,016	1,000,000	1,000,000	0	0	0	0	3.691	3.691	JD	2,666	36,910	05/31/2017	06/05/2028
38145G-AH-3	GOLDMAN SACHS GROUP INC/-SENIOR UNSECURE			1,2	2.A FE	1,931,740	97.7898	1,955,797	2,000,000	1,984,868	0	7,599	0	0	3.500	3.921	MN	8,750	70,000	01/19/2017	11/16/2026

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
459200-JG-7	International Business M-SENIOR UNSECURE				1.G FE	4,983,250	98.6530	4,932,649	5,000,000	4,997,720	0	1,815	0	0	3.450	3.489	FA	63,250	172,500	02/16/2016	02/19/2026
459200-KA-8	International Business M-SENIOR UNSECURE				1.G FE	997,490	94.7432	947,432	1,000,000	998,783	0	247	0	0	3.500	3.530	MN	4,472	35,000	05/08/2019	05/15/2029
459200-KB-6	International Business M-SENIOR UNSECURE				1.G FE	1,150,030	85.9802	859,802	1,000,000	1,124,982	0	(6,829)	0	0	4.150	3.068	MN	5,303	41,500	02/25/2021	05/15/2039
459506-AP-6	International Flavors & -SENIOR UNSECURE			1,2	2.C FE	7,217,760	91.8913	7,581,033	8,250,000	7,664,010	0	192,689	0	0	1.832	4.573	AO	31,907	151,140	08/09/2022	10/15/2027
46625H-RX-0	JPMORGAN CHASE & CO-SUBORDINATED			2	1.G FE	1,942,740	97.1851	1,943,702	2,000,000	1,982,195	0	5,636	0	0	3.625	3.950	JD	6,042	72,500	01/17/2017	12/01/2027
46625H-RY-8	JPMORGAN CHASE & CO-SENIOR UNSECURED			1,2	1.F FE	3,000,000	97.8573	2,935,718	3,000,000	3,000,000	0	0	0	0	3.782	3.782	FA	47,275	113,460	01/25/2017	02/01/2028
47233J-AG-3	Jefferies Group LLC / Je-SENIOR UNSECURE				2.B FE	4,970,300	100.0477	5,002,385	5,000,000	4,992,688	0	3,281	0	0	4.850	4.925	JJ	111,819	242,500	01/09/2017	01/15/2027
49338C-AB-9	KeySpan Gas East Corp-UNSECURED			1,2	2.A FE	2,000,000	96.4149	1,928,298	2,000,000	2,000,000	0	(2)	0	0	2.742	2.741	FA	20,717	54,840	08/02/2016	08/15/2026
52107Q-AH-8	LAZARD GROUP LLC-SENIOR UNSECURED			1,2	2.A FE	978,890	97.1526	971,526	1,000,000	994,825	0	2,231	0	0	3.625	3.874	MS	12,083	37,750	11/09/2016	03/01/2027
52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED			1,2	2.A FE	2,930,670	98.0453	2,941,359	3,000,000	2,955,252	0	10,668	0	0	4.500	4.942	MS	38,250	139,500	08/09/2022	09/19/2028
55279H-AK-6	MANUF & TRADERS TRUST CO-SR UNSECURED			2	1.G FE	1,997,760	99.7633	1,995,266	2,000,000	1,999,944	0	237	0	0	2.900	2.912	FA	23,361	58,000	02/03/2015	02/06/2025
55903V-BA-0	Warnermedia Holdings Inc-SENIOR UNSECURE			1,2	2.C FE	9,558,595	96.3218	9,632,183	10,000,000	9,737,942	0	109,457	0	0	3.755	5.022	MS	110,564	375,500	05/01/2023	03/15/2027
55903V-BB-8	Warnermedia Holdings Inc-SENIOR UNSECURE			1,2	2.C FE	858,382	93.1153	931,153	1,000,000	892,882	0	21,187	0	0	4.054	7.038	MS	11,937	40,540	05/01/2023	03/15/2029
571748-AX-0	Marsh & McLennan Cos Inc-SENIOR UNSECURE			1	1.G FE	1,992,340	99.7976	1,995,952	2,000,000	1,999,768	0	814	0	0	3.500	3.542	MS	21,583	70,000	09/03/2014	03/10/2025
571748-AZ-5	Marsh & McLennan Cos Inc-SR UNSECURED			1,2	1.G FE	1,998,460	99.0843	1,981,685	2,000,000	1,999,749	0	133	0	0	3.750	3.757	MS	22,292	75,000	09/09/2015	03/14/2026
615369-AS-4	Moody's Corp-SENIOR UNSECURED			1,2	2.A FE	1,997,740	99.7040	1,994,081	2,000,000	1,999,806	0	454	0	0	3.750	3.774	MS	20,208	75,000	03/20/2020	03/24/2025
61746B-DZ-6	Morgan Stanley-SENIOR UNSECURED				1.G FE	2,001,620	99.2418	1,984,835	2,000,000	2,000,205	0	(225)	0	0	3.875	3.863	JJ	33,153	77,500	12/14/2016	01/27/2026
61746B-EF-9	MORGAN STANLEY-SENIOR UNSECURED				1.G FE	1,979,980	98.1539	1,963,078	2,000,000	1,995,255	0	2,169	0	0	3.625	3.745	JJ	32,424	72,500	01/17/2017	01/20/2027
62952E-AD-9	NYU Langone Hospitals-SECURED				1.E FE	1,000,000	90.1302	901,302	1,000,000	999,900	0	6	0	0	4.168	4.169	JJ	20,840	41,680	05/23/2017	07/01/2037
636180-BM-2	National Fuel Gas Co-SENIOR UNSECURED			1,2	2.C FE	1,993,720	99.8866	1,997,732	2,000,000	1,999,545	0	725	0	0	5.200	5.239	JJ	47,956	104,000	06/22/2015	07/15/2025
636180-BN-0	National Fuel Gas Co-SENIOR UNSECURED			1,2	2.C FE	993,170	97.2552	972,552	1,000,000	997,860	0	718	0	0	3.950	4.032	MS	11,631	39,500	09/18/2017	09/15/2027
64128X-AG-5	NEUBERGER BERMAN GRP/FIN-SENIOR UNSECURE			1,2	2.B FE	992,050	98.2884	982,884	1,000,000	997,911	0	854	0	0	4.500	4.598	MS	13,250	45,000	03/09/2017	03/15/2027
649445-AC-7	New York Community Banco-SUBORDINATED			2	3.C FE	4,000,000	94.8750	3,795,000	4,000,000	4,000,000	0	0	0	0	7.573	7.572	FMAN	47,122	339,706	11/02/2018	11/06/2028
650119-AA-8	New York University-UNSECURED			1	1.D FE	2,164,035	100.4874	2,229,815	2,219,000	2,201,736	0	5,691	0	0	5.236	5.546	JJ	58,093	116,187	12/22/2009	07/01/2032
681919-BD-7	Omnicom Group Inc-SENIOR UNSECURED			1,2	2.A FE	2,994,690	85.5132	2,565,396	3,000,000	2,996,375	0	493	0	0	2.600	2.620	FA	32,500	78,000	04/28/2021	08/01/2031
717081-CY-7	Pfizer Inc-SENIOR UNSECURED NOTE			1	1.F FE	1,504,370	116.6915	1,166,915	1,000,000	1,365,126	0	(19,021)	0	0	7.200	3.840	MS	21,200	72,000	08/03/2016	03/15/2039
717081-EA-7	Pfizer Inc-SENIOR UNSECURED				1.F FE	991,480	97.3299	973,299	1,000,000	998,133	0	908	0	0	3.000	3.099	JD	1,333	30,000	11/14/2016	12/15/2026
92343V-CQ-5	Verizon Communications I-SR UNSECURED			1,2	2.A FE	5,534,100	92.7464	4,637,318	5,000,000	5,426,473	0	(38,396)	0	0	4.400	3.329	MN	36,667	220,000	02/08/2022	11/01/2034
92343V-DY-7	VERIZON COMMUNICATIONS I-SENIOR UNSECURE				2.A FE	992,560	98.8390	988,390	1,000,000	998,069	0	796	0	0	4.125	4.215	MS	12,031	41,250	03/13/2017	03/16/2027
92343V-EN-0	Verizon Communications I-SENIOR UNSECURE				2.A FE	9,776,233	99.7633	9,976,334	10,000,000	9,983,993	0	124,747	0	0	3.376	4.675	FA	127,538	337,600	04/20/2023	02/15/2025
92343V-ER-1	Verizon Communications I-SENIOR UNSECURE				2.A FE	4,196,142	98.0998	4,168,262	4,249,000	4,227,432	0	5,153	0	0	4.329	4.477	MS	51,094	183,939	06/21/2018	09/21/2028
92556H-AD-9	ViacomCBS Inc-SENIOR UNSECURED			1,2	2.C FE	10,664,000	88.2127	8,821,271	10,000,000	10,495,112	0	(60,327)	0	0	4.200	3.412	MN	49,000	420,000	02/08/2022	05/19/2032
09778P-AA-3	Bon Secours Mercy Health-SECURED			1,2	1.E FE	3,000,000	93.8685	2,816,055	3,000,000	3,000,000	0	0	0	0	3.464	3.464	JD	8,660	103,920	04/08/2020	06/01/2030
14149Y-BE-7	Cardinal Health Inc-SR UNSECURED			1,2	2.B FE	1,998,560	99.2870	1,985,740	2,000,000	1,999,818	0	134	0	0	3.750	3.757	MS	22,083	75,000	06/16/2015	09/15/2025
17252M-AN-0	Cintas Corp No 2-SENIOR UNSECURED			1,2	1.G FE	996,160	98.0477	980,477	1,000,000	999,006	0	398	0	0	3.700	3.744	AO	9,250	37,000	03/09/2017	04/01/2027
320209-AA-7	First Financial Bancorp-SUBORDINATED				2.B FE	3,000,000	98.1750	2,945,250	3,000,000	3,000,000	0	0	0	0	5.125	5.123	FA	53,813	153,750	08/20/2015	08/25/2025
320844-PD-9	FirstMerit Bank NA/Akron-SUBORDINATED				2.A FE	1,000,000	98.7867	987,867	1,000,000	1,000,000	0	0	0	0	4.270	4.269	MN	4,270	42,700	11/18/2014	11/25/2026
58942H-AB-7	Mercy Health/OH-SECURED			1,2	1.F FE	2,000,000	96.9190	1,938,380	2,000,000	2,000,000	0	0	0	0	3.555	3.555	FA	29,625	71,100	12/12/2017	08/01/2027
74052B-AA-5	Premier Health Partners-UNSECURED			1,2	2.A FE	954,510	95.9135	959,135	1,000,000	990,249	0	4,946	0	0	2.911	3.452	MN	3,720	29,110	11/10/2016	11/15/2026
824348-AR-7	Sherwin-Williams Co/The-SENIOR UNSECURED			1,2	2.B FE	2,019,620	99.2089	1,984,178	2,000,000	2,000,916	0	(2,597)	0	0	3.450	3.315	FA	28,750	69,000	11/10/2016	08/01/2025
824348-BJ-4	Sherwin-Williams Co/The-SENIOR UNSECURED			1,2	2.B FE	1,993,340	91.8261	1,836,521	2,000,000	1,996,646	0	659	0	0	2.950	2.989	FA	22,289	59,000	08/12/2019	08/15/2029
878055-AE-2	TCF National Bank-SUBORDINATED				2.A FE	1,987,500	99.8566	1,997,131	2,000,000	1,999,653	0	1,456	0	0	4.600	4.676	FA	31,689	92,000	02/24/2015	02/27/2025
95040Q-AM-6	Welltower Inc-SENIOR UNSECURED			1,2	2.A FE	1,990,380	87.0271	1,740,541	2,000,000	1,993,580	0	896	0	0	2.800	2.855	JD	4,667	56,000	03/16/2021	06/01/2031
682680-AU-7	ONEOK Inc-SENIOR UNSECURED			1,2	2.B FE	2,991,810	98.5183	2,955,548	3,000,000	2,996,708	0	824	0	0	4.550	4.583	JJ	62,942	136,500	06/19/2018	07/15/2028
682680-BR-3	MAGELLAN MIDSTREAM PARTN-SR UNSECURED			1,2	2.B FE	2,025,980	100.1573	2,003,147	2,000,000	2,003,024	0	(3,134)	0	0	5.000	4.830	MS	33,333	100,000	02/22/2016	03/01/2026

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
96949L-AB-1	Williams Cos Inc/The-SENIOR UNSECURED			1,2	2.B FE	1,993,500	99.4993	1,989,986	2,000,000	1,999,411	0	674	0	0	4.000	4.036	MS	23,556	80,000	02/26/2015	09/15/2025
064159-HB-5	BANK OF NOVA SCOTIA-SUBORDINATED		A		2.A FE	4,527,638	99.4695	4,503,977	4,528,000	4,527,905	0	9	0	0	4.500	4.500	JD	8,490	203,760	12/09/2015	12/16/2025
112585-AH-7	Brookfield Asset Managem-SENIOR UNSECURE		A	1	1.G FE	2,000,000	99.9852	1,999,704	2,000,000	2,000,000	0	0	0	0	4.000	3.999	JJ	36,889	80,000	01/12/2015	01/15/2025
11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED		A	1,2	1.G FE	4,982,700	97.3748	4,868,740	5,000,000	4,993,981	0	1,779	0	0	3.900	3.941	JJ	84,500	195,000	01/11/2018	01/25/2028
125491-AN-0	CI Financial Corp-SENIOR UNSECURED		A	1,2	2.C FE	3,033,690	85.0973	2,552,919	3,000,000	3,021,141	0	(3,329)	0	0	3.200	3.065	JD	3,733	96,000	01/13/2021	12/17/2030
559222-AR-5	Magna International Inc-SR UNSECURED		A	1,2	1.G FE	1,992,200	99.5469	1,990,938	2,000,000	1,999,228	0	854	0	0	4.150	4.195	AO	20,750	83,000	09/16/2015	10/01/2025
56501R-AC-0	Manulife Financial Corp-SENIOR UNSECURED		A		1.F FE	2,992,710	99.3777	2,981,332	3,000,000	2,998,905	0	772	0	0	4.150	4.178	MS	40,463	124,500	03/01/2016	03/04/2026
891160-MJ-9	Toronto-Dominion Bank/Th-SUBORDINATED		A	2	1.G FE	4,469,165	97.2219	4,352,626	4,477,000	4,473,029	0	491	0	0	3.625	3.639	MS	47,786	162,291	09/08/2016	09/15/2031
740189-AM-7	PRECISION CASTPARTS CORP-SR UNSECURED			1,2	1.C FE	1,995,920	99.4346	1,988,693	2,000,000	1,999,768	0	453	0	0	3.250	3.274	JD	2,889	65,000	06/01/2015	06/15/2025
69832A-AC-0	Panasonic Corp-SENIOR UNSECURED		D	1,2	2.A FE	1,000,000	92.4613	924,613	1,000,000	1,000,000	0	0	0	0	3.113	3.113	JJ	14,009	31,130	07/10/2019	07/19/2029
874060-AW-6	Takeda Pharmaceutical Co-SENIOR UNSECURE		D	1,2	2.A FE	2,987,400	100.2529	3,007,587	3,000,000	2,994,377	0	1,240	0	0	5.000	5.052	MN	14,583	150,000	11/19/2018	11/26/2028
00440E-AH-0	CHUBB INA HOLDINGS INC-SENIOR UNSECURED				1.F FE	414,435	111.0642	333,193	300,000	395,749	0	(6,834)	0	0	6.700	3.309	MN	2,568	20,100	03/03/2022	05/15/2036
03073E-AT-2	AmerisourceBergen Corp-SENIOR UNSECURED			1,2	2.A FE	1,995,860	86.7372	1,734,743	2,000,000	1,997,269	0	392	0	0	2.700	2.724	MS	15,900	54,000	03/25/2021	03/15/2031
20030N-BL-4	COMCAST CORP-SR UNSECURED			1	1.G FE	9,804,800	99.7829	9,978,286	10,000,000	9,986,049	0	108,564	0	0	3.375	4.504	FA	127,500	337,500	04/19/2023	02/15/2025
20030N-CT-6	Comcast Corp-SENIOR UNSECURED			1,2	1.G FE	1,999,000	97.6266	1,952,531	2,000,000	1,999,592	0	73	0	0	4.150	4.154	AO	17,522	83,000	10/02/2018	10/15/2028
20030N-DH-1	Comcast Corp-SENIOR UNSECURED			1,2	1.G FE	2,255,640	80.0537	1,601,074	2,000,000	2,213,211	0	(11,479)	0	0	3.750	2.859	AO	18,750	75,000	02/23/2021	04/01/2040
20453K-AA-3	COMPASS BANK-SUBORDINATED			2	1.G FE	1,980,380	99.7463	1,994,926	2,000,000	1,999,269	0	2,256	0	0	3.875	3.992	AO	17,438	77,500	04/07/2015	04/10/2025
22966R-AD-8	CubeSmart LP-SENIOR UNSECURED			1,2	2.B FE	995,040	97.1836	971,836	1,000,000	999,057	0	527	0	0	3.125	3.182	MS	10,417	31,250	08/08/2016	09/01/2026
30259J-AA-1	FNB Corp/PA-SUBORDINATED			2	2.B FE	2,000,000	98.1436	1,962,873	2,000,000	2,000,000	0	0	0	0	7.178	7.172	FMAN	18,744	169,898	02/11/2019	02/14/2029
31982Q-AY-5	First Commonwealth Bank-SUBORDINATED			2	2.C FE	2,000,000	72.8000	1,456,000	2,000,000	2,000,014	0	(30)	0	0	5.500	5.498	JD	9,167	110,000	05/16/2018	06/01/2033
534187-BF-5	Lincoln National Corp-SENIOR UNSECURED			1,2	2.B FE	1,997,640	97.9754	1,959,509	2,000,000	1,999,253	0	206	0	0	3.625	3.637	JD	21,951	72,500	12/05/2016	12/12/2026
534187-BJ-7	Lincoln National Corp-SENIOR UNSECURED			1,2	2.B FE	7,208,650	89.9953	6,659,652	7,400,000	7,271,153	0	22,943	0	0	3.050	3.428	JJ	104,073	225,700	03/16/2022	01/15/2030
62854A-AN-4	MYLAN NV-SENIOR UNSECURED			1,2	2.C FE	2,976,930	98.4007	2,952,021	3,000,000	2,996,028	0	2,567	0	0	3.950	4.043	JD	5,267	118,500	05/31/2016	06/15/2026
69353R-EK-0	PNC Bank NA-SENIOR UNSECURED			2	1.F FE	1,995,360	99.7370	1,994,740	2,000,000	1,999,881	0	503	0	0	2.950	2.976	FA	20,978	59,000	02/18/2015	02/23/2025
709599-AW-4	Penske Truck Leasing Co -SENIOR UNSECURE			1,2	2.B FE	1,993,900	97.3660	1,947,319	2,000,000	1,998,684	0	641	0	0	3.400	3.435	MN	8,689	68,000	10/26/2016	11/15/2026
709599-AX-2	Penske Truck Leasing Co -SENIOR UNSECURE			1,5	2.B FE	998,610	98.3834	983,834	1,000,000	999,627	0	132	0	0	4.200	4.215	AO	10,500	42,000	03/13/2017	04/01/2027
709599-BJ-2	Penske Truck Leasing Co -SENIOR UNSECURE			1,2	2.B FE	4,983,800	99.4706	4,973,531	5,000,000	4,998,093	0	3,300	0	0	4.000	4.070	JJ	92,222	200,000	04/01/2020	07/15/2025
126650-CX-6	CVS Health Corp-SENIOR UNSECURED			1,2	2.B FE	2,957,820	97.1432	2,914,295	3,000,000	2,984,354	0	4,353	0	0	4.300	4.473	MS	34,400	129,000	03/06/2018	03/25/2028
126650-DG-2	CVS Health Corp-SENIOR UNSECURED			1,2	2.B FE	990,970	91.2318	912,318	1,000,000	995,442	0	892	0	0	3.250	3.357	FA	12,278	32,500	08/08/2019	08/15/2029
883203-BW-0	Textron Inc-SENIOR UNSECURED			1,2	2.B FE	1,984,840	99.1443	1,982,885	2,000,000	1,997,786	0	1,679	0	0	4.000	4.091	MS	23,556	80,000	03/04/2016	03/15/2026
883203-BX-8	TEXTRON INC-SENIOR UNSECURED			1,2	2.B FE	998,740	97.2972	972,972	1,000,000	999,674	0	122	0	0	3.650	3.664	MS	10,747	36,500	02/27/2017	03/15/2027
883203-CA-7	Textron Inc-SENIOR UNSECURED			1,2	2.B FE	999,110	95.0672	950,672	1,000,000	999,516	0	83	0	0	3.900	3.910	MS	11,267	39,000	04/30/2019	09/17/2029
67077M-AD-0	Nutrien Ltd-SENIOR UNSECURED		A	1,2	2.B FE	2,985,600	99.5711	2,987,132	3,000,000	2,999,392	0	2,051	0	0	3.000	3.070	AO	22,500	90,000	03/23/2015	04/01/2025
606822-CN-2	Mitsubishi UFJ Financial-SENIOR UNSECURE		D	2	1.G FE	2,407,250	101.3088	2,532,721	2,500,000	2,437,483	0	14,581	0	0	5.354	6.116	MS	40,155	133,850	11/04/2022	09/13/2028
60687Y-CL-1	Mizuho Financial Group I-SENIOR UNSECURE		D	2	1.G FE	1,612,106	101.3767	1,689,949	1,667,000	1,630,001	0	8,630	0	0	5.414	6.090	MS	27,075	90,251	11/04/2022	09/13/2028
686330-AJ-0	ORIX Corp-SENIOR UNSECURED		D		2.A FE	1,995,860	97.2851	1,945,701	2,000,000	1,998,792	0	433	0	0	3.700	3.724	JJ	33,506	74,000	07/10/2017	07/18/2027
31428X-BQ-8	FedEx Corp-SENIOR UNSECURED			1,2	2.B FE	3,320,220	76.7445	2,302,336	3,000,000	3,293,978	0	(8,495)	0	0	4.050	3.424	FA	45,900	121,500	10/08/2021	02/15/2048
59523U-AP-2	Mid-America Apartments L-SENIOR UNSECURE			1,2	1.G FE	1,988,060	97.6695	1,953,391	2,000,000	1,995,357	0	1,213	0	0	4.200	4.272	JD	3,733	84,000	05/07/2018	06/15/2028
72346Q-AC-8	Pinnacle Financial Partn-SUBORDINATED			1,2	2.A FE	3,000,000	98.4500	2,953,500	3,000,000	3,000,000	0	0	0	0	7.983	7.984	MJSD	10,644	184,290	09/06/2019	09/15/2029
91529Y-AL-0	UNUM GROUP SR NT				2.B FE	2,979,840	99.1683	2,975,048	3,000,000	2,997,899	0	(13,538)	0	0	3.875	3.955	MN	18,083	116,250	11/02/2015	11/05/2025
057224-AZ-0	BAKER HUGHES INC-SENIOR NOTE			1	1.G FE	6,331,050	95.1581	4,757,906	5,000,000	6,157,683	0	(55,812)	0	0	5.125	3.233	MS	75,451	256,250	10/08/2021	09/15/2040
12189L-AU-5	BURLINGTN NORTH SANTA FE-SENIOR UNSECURE			1,2	1.F FE	1,212,880	86.9646	869,646	1,000,000	1,188,311	0	(7,008)	0	0	4.550	3.225	MS	15,167	45,500	04/29/2021	09/01/2044
12505B-AD-2	CBRE Services Inc-SENIOR UNSECURED			1,2	2.A FE	1,984,800	99.9292	1,998,584	2,000,000	1,997,850	0	1,639	0	0	4.875	4.965	MS	32,500	97,500	08/06/2015	03/01/2026
133131-AW-2	Camden Property Trust-SENIOR UNSECURED			1,2	1.G FE	998,930	97.2881	972,881	1,000,000	999,554	0	95	0	0	4.100	4.111	AO	8,656	41,000	10/02/2018	10/15/2028
133131-AX-0	Camden Property Trust-SENIOR UNSECURED			1,2	1.G FE	997,510	92.7563	927,563	1,000,000	998,792	0	246	0	0	3.150	3.179	JJ	15,750	31,500	06/06/2019	07/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15089Q-AM-6	Celanese US Holdings LLC-SENIOR UNSECURE			1,2	2.C FE	10,141,900	101.5811	10,158,107	10,000,000	10,077,129	0	(28,315)	0	0	6.165	5.824	JJ	284,275	616,500	08/09/2022	07/15/2027
15089Q-AM-6	Celanese US Holdings LLC-SENIOR UNSECURE			1,2	2.C FE	938,860	101.5811	1,015,811	1,000,000	964,233	0	12,285	0	0	6.165	7.742	JJ	28,428	61,650	11/04/2022	07/15/2027
22822R-BD-1	Crown Castle Towers LLC-CROCAS 3.663 05/			1	1.F FE	3,000,000	99.1183	2,973,548	3,000,000	3,000,000	0	0	0	0	3.663	3.663	MON	4,884	109,890	04/30/2015	05/15/2025
229899-AB-5	Cullen/Frost Bankers Inc-SUBORDINATED			2	2.A FE	1,995,540	97.0449	1,940,898	2,000,000	1,998,807	0	450	0	0	4.500	4.526	MS	26,000	90,000	03/10/2017	03/17/2027
283695-BQ-6	El Paso Natural Gas Co L-SENIOR UNSECURE			1,2	2.B FE	7,193,849	86.9416	6,255,447	7,195,000	7,193,902	0	109	0	0	3.500	3.502	FA	95,134	251,825	02/08/2022	02/15/2032
29248O-AK-6	Enable Midstream Partner-SENIOR UNSECURE			1,2	2.B FE	996,150	99.0475	990,475	1,000,000	998,990	0	402	0	0	4.400	4.446	MS	12,956	44,000	03/06/2017	03/15/2027
29273R-BG-3	Energy Transfer Partners-SR UNSECURED			1,2	2.B FE	2,978,250	99.7699	2,993,097	3,000,000	2,997,323	0	2,398	0	0	4.750	4.837	JJ	65,708	142,500	06/18/2015	01/15/2026
293791-AF-6	Enterprise Products Oper-SENIOR UNSECURE				1.G FE	6,644,895	110.1923	5,628,622	5,108,000	6,298,757	0	(123,651)	0	0	6.875	3.559	MS	117,058	351,175	02/08/2022	03/01/2033
29379V-BE-2	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE			1	1.G FE	16,776,470	99.8020	16,966,332	17,000,000	16,984,083	0	121,740	0	0	3.750	4.495	FA	240,833	607,756	04/20/2023	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPER-SR UNSECURED			1,2	1.G FE	1,992,700	99.0436	1,980,872	2,000,000	1,999,052	0	758	0	0	3.700	3.741	FA	27,956	74,000	05/04/2015	02/15/2026
30231G-AT-9	Exxon Mobil Corp-SENIOR UNSECURED			1,2	1.D FE	3,000,000	98.4410	2,953,229	3,000,000	3,000,000	0	0	0	0	3.043	3.042	MS	30,430	91,290	02/29/2016	03/01/2026
37045X-BG-0	General Motors Financial-SENIOR UNSECURE			1,2	2.B FE	1,992,780	100.2887	2,005,773	2,000,000	1,998,875	0	788	0	0	5.250	5.294	MS	35,000	105,000	02/25/2016	03/01/2026
406216-BG-5	HALLIBURTON COMPANY-SR UNSECURED			1,2	2.A FE	4,905,596	99.1490	4,957,452	5,000,000	4,966,426	0	36,666	0	0	3.800	4.589	MN	24,278	190,000	04/20/2023	11/15/2025
406216-BL-4	Halliburton Co-SENIOR UNSECURED			1,2	2.A FE	999,740	89.9154	899,154	1,000,000	999,848	0	23	0	0	2.920	2.923	MS	9,733	29,200	02/19/2020	03/01/2030
42824C-AW-9	HP ENTERPRISE CO-SENIOR UNSECURED			1,2	2.B FE	2,058,460	100.0550	2,001,100	2,000,000	2,004,362	0	(7,818)	0	0	4.900	4.486	AO	20,689	98,000	11/18/2016	10/15/2025
436106-AA-6	HollyFrontier Corp-SENIOR UNSECURED			1,2	2.C FE	1,000,980	100.5683	1,005,683	1,000,000	1,000,127	0	(175)	0	0	5.875	5.855	AO	14,688	58,750	11/16/2016	04/01/2026
436106-AC-2	HollyFrontier Corp-SENIOR UNSECURED			1,2	2.C FE	1,996,480	94.3011	1,886,023	2,000,000	1,997,756	0	316	0	0	4.500	4.521	AO	22,500	90,000	09/14/2020	10/01/2030
494550-AV-8	KINDER MORGAN ENER PART-SENIOR UNSECURED				2.B FE	9,428,440	104.7075	7,329,522	7,000,000	8,988,629	0	(129,494)	0	0	6.500	3.582	FA	189,583	455,000	06/08/2021	02/01/2037
49456B-AF-8	Kinder Morgan Inc/DE-SR UNSECURED			1,2	2.B FE	4,921,380	99.7662	4,988,310	5,000,000	4,983,676	0	37,377	0	0	4.300	5.093	JD	17,917	215,000	04/19/2023	06/01/2025
49456B-AG-6	KINDER MORGAN INC/DELAWA-SENIOR UNSECURE			1,2	2.B FE	1,426,950	97.3723	1,217,154	1,250,000	1,392,517	0	(12,350)	0	0	5.300	3.845	JD	5,521	66,250	02/08/2022	12/01/2034
49456B-AP-6	Kinder Morgan Inc/DE-SENIOR UNSECURED			1,2	2.B FE	1,992,440	98.1654	1,963,308	2,000,000	1,997,242	0	766	0	0	4.300	4.345	MS	28,667	86,000	02/22/2018	03/01/2028
497266-AC-0	Kirby Corp-SENIOR UNSECURED			1,2	2.C FE	1,997,180	96.5085	1,930,170	2,000,000	1,998,994	0	263	0	0	4.200	4.215	MS	28,000	84,000	02/07/2018	03/01/2028
581557-BC-8	McKesson Corp-SENIOR UNSECURED NOTE			1,2	2.A FE	1,207,840	87.4760	874,760	1,000,000	1,183,935	0	(6,845)	0	0	4.883	3.531	MS	14,378	48,830	04/29/2021	03/15/2044
674599-CH-6	Occidental Petroleum Cor-SENIOR UNSECURE			1,2	2.C FE	1,995,440	97.7637	1,955,274	2,000,000	1,999,292	0	476	0	0	3.400	3.425	AO	14,356	68,000	03/28/2016	04/15/2026
68389X-BC-8	ORACLE CORP-SR UNSECURED			1,2	2.B FE	3,933,280	99.3026	3,972,103	4,000,000	3,997,043	0	7,541	0	0	2.950	3.145	MN	15,078	118,000	05/12/2015	05/15/2025
68389X-BM-6	Oracle Corp-SENIOR UNSECURED			1,2	2.B FE	996,240	97.0025	970,025	1,000,000	999,353	0	402	0	0	2.650	2.693	JJ	12,219	26,500	06/29/2016	07/15/2026
718546-AK-0	Phillips 66-SENIOR UNSECURED			1,2	2.A FE	5,621,100	93.2312	4,661,560	5,000,000	5,496,914	0	(44,344)	0	0	4.650	3.402	MN	29,708	232,500	02/08/2022	11/15/2034
718546-AV-6	Phillips 66-SENIOR UNSECURED			1,2	2.A FE	999,460	99.7593	997,593	1,000,000	999,898	0	201	0	0	3.850	3.871	AO	8,769	38,500	04/07/2020	04/09/2025
72650R-BJ-0	Plains All American Pipe-SENIOR UNSECURE			1,2	2.B FE	998,460	99.7967	997,967	1,000,000	999,820	0	140	0	0	4.650	4.665	AO	9,817	46,500	08/17/2015	10/15/2025
72650R-BN-1	Plains All American Pipe-SENIOR UNSECURE			1,2	2.B FE	10,625,800	92.7568	9,275,677	10,000,000	10,412,138	0	(68,601)	0	0	3.800	2.976	MS	66,484	380,000	10/08/2021	09/15/2030
84756N-AF-6	Spectra Energy Partners -SENIOR UNSECURE			1	2.B FE	1,991,640	99.6572	1,993,143	2,000,000	1,999,731	0	928	0	0	3.500	3.548	MS	20,611	70,000	03/09/2015	03/15/2025
86765B-AS-8	Energy Transfer LP-SENIOR UNSECURED			1,2	2.B FE	2,992,050	100.7211	3,021,633	3,000,000	2,998,967	0	877	0	0	5.950	5.982	JD	14,875	178,500	11/12/2015	12/01/2025
880451-AZ-2	Tennessee Gas Pipeline C-SENIOR UNSECURE			1,2	2.B FE	998,010	89.5237	895,237	1,000,000	998,897	0	191	0	0	2.900	2.923	MS	9,667	29,000	02/19/2020	03/01/2030
88224P-JS-9	Texas Capital Bank NA-SUBORDINATED				2.C FE	2,000,000	98.3819	1,967,638	2,000,000	2,000,000	0	0	0	0	5.250	5.249	JJ	44,042	105,000	01/28/2014	01/31/2026
91913Y-AW-0	Valero Energy Corp-SENIOR UNSECURED			1,2	2.B FE	1,984,660	95.9711	1,919,421	2,000,000	1,992,695	0	1,522	0	0	4.000	4.093	AO	20,000	80,000	03/21/2019	04/01/2029
91914J-AA-0	VALERO ENERGY PARTNERS-SENIOR UNSECURED			1,2	2.B FE	1,999,180	99.1101	1,982,201	2,000,000	1,999,801	0	77	0	0	4.375	4.379	JD	3,889	87,500	12/02/2016	12/15/2026
94106L-CB-3	WM 4 1/2 03/15/28			1,2	1.G FE	3,992,760	99.4818	3,979,272	4,000,000	3,992,867	0	107	0	0	4.500	4.560	MS	28,500	0	11/05/2024	03/15/2028
30225V-AL-1	Extra Space Storage LP-SENIOR UNSECURED			1,2	2.B FE	2,994,483	98.2251	2,946,752	3,000,000	2,997,136	0	1,827	0	0	3.500	3.566	JJ	7,095	105,000	07/25/2023	07/01/2026
05348E-AW-9	AVALONBAY COMMUNITIES IN-SR UNSECURED			1,2	1.G FE	1,993,480	98.9921	1,979,842	2,000,000	1,999,299	0	713	0	0	3.500	3.538	MN	8,944	70,000	11/04/2015	11/15/2025
05348E-BA-6	AvalonBay Communities In-SENIOR UNSECURE			1,2	1.G FE	3,986,160	97.0258	3,881,030	4,000,000	3,996,264	0	1,445	0	0	3.350	3.390	MN	17,122	134,000	05/03/2017	05/15/2027
097023-CP-8	Boeing Co/The-SENIOR UNSECURED			1,2	2.C FE	998,430	79.7198	797,198	1,000,000	998,890	0	90	0	0	3.250	3.263	FA	13,542	32,500	07/29/2019	02/01/2035
097023-CP-8	Boeing Co/The-SENIOR UNSECURED			1,2	2.C FE	1,033,860	79.7198	797,198	1,000,000	1,023,576	0	(2,035)	0	0	3.250	2.972	FA	13,542	32,500	08/07/2019	02/01/2035
14040H-BG-9	Capital One Financial Co-SENIOR UNSECURE			2	2.A FE	997,540	99.8170	998,170	1,000,000	999,954	0	272	0	0	3.200	3.228	FA	12,978	32,000	02/02/2015	02/05/2025
14040H-BK-0	Capital One Financial Co-SUBORDINATED			2	2.B FE	4,409,125	98.1863	4,418,385	4,500,000	4,482,470	0	10,494	0	0	3.750	4.006	JJ	26,314	168,750	01/19/2017	07/28/2026
347466-AE-4	Fort Irwin Land LLC-UNSECURED				1.F FE	1,513,107	96.2484	1,546,167	1,606,433	1,566,985	0	14,657	0	0	5.300	5.919	JD	3,784	85,141	11/01/2010	12/15/2035

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
570535-AU-8	Markel Corp-SENIOR UNSECURED			1,2	2.B FE	2,828,307	93.3716	2,654,553	2,843,000	2,833,368	0	1,833	0	0	3.350	3.428	MS	27,514	95,241	03/15/2022	09/17/2029
637432-ND-3	NATIONAL RURAL UTIL COOP-SECURED			1	1.E FE	1,998,780	99.8291	1,996,581	2,000,000	1,999,966	0	125	0	0	2.850	2.856	JJ	24,383	57,000	01/20/2015	01/27/2025
666807-BT-8	Northrop Grumman Corp-SENIOR UNSECURED			1,2	2.A FE	2,551,040	95.4222	1,908,443	2,000,000	2,462,785	0	(24,087)	0	0	5.150	3.181	MN	17,167	103,000	02/25/2021	05/01/2040
679574-AG-8	Old Dominion Electric Co-FIRST LIEN				1.E FE	368,083	100.8377	336,126	333,333	343,376	0	(2,253)	0	0	6.210	5.346	JD	1,725	33,638	02/05/2010	12/01/2028
928668-AU-6	Volkswagen Group of Amer-SENIOR UNSECURE				1.G FE	1,977,600	97.2254	1,944,508	2,000,000	1,990,043	0	2,261	0	0	4.750	4.891	MN	12,667	95,000	11/07/2018	11/13/2028
928668-BT-8	Volkswagen Group of Amer-SENIOR UNSECURE			1,2	1.G FE	1,692,241	96.2357	1,791,909	1,862,000	1,740,173	0	23,110	0	0	4.600	6.313	JD	5,472	85,652	11/04/2022	06/08/2029
63250D-DJ-7	National Australia Bank -SENIOR UNSECURE		D		1.D FE	4,995,000	97.9553	4,897,748	5,000,000	4,998,834	0	529	0	0	3.500	3.512	JJ	37,720	175,000	01/04/2017	01/10/2027
87969N-AD-7	Telstra Corp Ltd-SENIOR UNSECURED		D	1,2	1.G FE	998,300	99.4656	994,656	1,000,000	999,921	0	178	0	0	3.125	3.143	AO	7,292	31,250	03/30/2015	04/07/2025
30212P-AM-7	Expedia Group Inc-SENIOR UNSECURED			1,2	2.B FE	995,350	100.2062	1,002,062	1,000,000	999,356	0	496	0	0	5.000	5.054	FA	18,889	50,000	12/01/2015	02/15/2026
43785V-AD-4	HomeStreet Inc-SENIOR UNSECURED			1,2	2.C FE	2,000,000	93.1000	1,862,000	2,000,000	1,384,475	0	0	0	0	6.500	6.500	JD	10,833	130,000	05/17/2016	06/01/2026
594918-CN-2	Microsoft Corp-SENIOR UNSECURED			1,2	1.A FE	2,014,053	98.4896	1,969,791	2,000,000	2,010,244	0	(3,809)	0	0	3.400	3.038	MS	54,022	0	06/10/2024	09/15/2026
655664-AS-9	Nordstrom Inc-SENIOR UNSECURED			1,2	3.A FE	996,240	95.7075	957,075	1,000,000	999,028	0	392	0	0	4.000	4.044	MS	11,778	40,000	03/06/2017	03/15/2027
743756-AB-4	Providence St Joseph Hea-UNSECURED			1,2	1.F FE	2,000,000	96.4954	1,929,907	2,000,000	2,000,000	0	0	0	0	2.746	2.745	AO	13,730	54,920	09/20/2016	10/01/2026
855244-AW-9	Starbucks Corp-SENIOR UNSECURED			1,2	2.A FE	1,988,280	87.5911	1,751,823	2,000,000	1,993,564	0	1,147	0	0	2.250	2.316	MS	13,625	45,000	03/10/2020	03/12/2030
980236-AM-5	Woodside Finance Ltd-SENIOR UNSECURED		D	1	2.A FE	999,420	99.7128	997,128	1,000,000	999,953	0	48	0	0	3.650	3.655	MS	11,761	36,500	02/26/2015	03/05/2025
28932M-AA-3	Elm Road Generating Stat-SECURED NOTE				1.F FE	790,643	99.5735	787,271	790,643	790,643	0	(20)	0	0	5.209	5.206	FA	16,016	41,185	02/03/2010	02/11/2030
337738-AU-2	Fiserv Inc-SENIOR UNSECURED			1,2	2.B FE	2,917,380	93.9020	2,817,059	3,000,000	2,955,773	0	8,678	0	0	3.500	3.856	JJ	52,500	105,000	03/19/2020	07/01/2029
976826-BM-8	Wisconsin Power and Ligh-SENIOR UNSECURE			1,2	2.A FE	1,994,160	92.2763	1,845,526	2,000,000	1,997,164	0	580	0	0	3.000	3.034	JJ	30,000	60,000	06/17/2019	07/01/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,072,534,655	XXX	1,020,775,339	1,056,031,728	1,071,857,571	0	833,551	0	0	XXX	XXX	XXX	11,299,411	42,867,771	XXX	XXX
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1			4	1.A FM	9,026	97.9622	9,450	9,647	9,516	0	226	0	0	5.596	7.482	MON	734	236	07/24/2013	06/01/2035
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB			4	4.B FM	250,081	50.4276	177,945	352,871	201,255	0	(16,121)	0	0	6.500	5.817	MON	3,829	22,295	12/29/2021	09/01/2036
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1			4	1.A FM	103,601	50.5166	69,781	138,135	76,354	0	26,086	0	0	4.892	6.208	MON	113	6,471	05/20/2008	10/25/2046
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12			4	5.B FM	210,771	83.1726	200,094	240,577	235,357	0	992	0	0	4.218	5.513	MON	846	9,796	06/07/2016	06/01/2037
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1			4	1.A FM	136,366	90.5835	151,461	167,206	120,928	0	(12,590)	0	0	6.000	13.079	MON	6,378	9,921	03/29/2012	03/01/2036
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1			4	2.C FM	101,139	81.3403	84,259	103,588	91,100	0	(1,485)	12,320	0	5.750	4.973	MON	498	5,850	01/10/2022	03/01/2036
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A			4	1.A FM	51,885	95.9499	51,489	53,662	53,662	0	12	0	0	4.904	4.966	MON	219	2,642	05/06/2016	02/01/2035
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A			4	1.A FM	45,722	95.9499	45,053	46,955	46,955	0	8	0	0	4.904	4.966	MON	194	2,313	05/06/2016	02/01/2035
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9			4	4.C FM	75,373	87.4909	68,541	78,340	76,006	0	(830)	0	0	5.500	5.217	MON	2,036	3,940	10/13/2005	09/01/2035
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A			4	1.A FM	106,796	90.2262	109,351	121,197	108,614	0	1,941	0	0	7.487	7.465	MON	760	7,282	07/22/2013	10/01/2035
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A			4	3.A FM	6,493	92.0996	6,120	6,645	6,824	0	10	0	0	5.761	5.700	MON	212	260	09/10/2008	11/01/2035
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2			4	1.A FM	158,605	98.2309	142,736	145,307	158,973	0	(734)	0	0	5.750	3.354	MON	764	8,350	01/10/2022	01/01/2036
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1			4	1.A FM	68,032	85.8995	61,515	71,613	55,426	0	(1,035)	0	0	5.846	10.650	MON	351	3,530	05/13/2008	01/01/2037
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A			4	1.A FM	5,306	84.7984	4,755	5,608	4,079	0	(176)	0	0	5.791	11.106	MON	122	229	04/30/2008	10/01/2036
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2			4	1.A FM	225,935	89.3686	218,933	244,977	222,892	0	46,905	36,148	0	4.899	7.080	MON	1,818	14,291	02/12/2016	05/01/2036
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A			4	1.A FM	184,461	88.5998	258,298	291,533	187,796	0	(9,532)	0	0	6.000	19.445	MON	1,458	17,492	09/23/2010	08/01/2037
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A			4	1.A FM	120,755	97.0223	120,511	124,210	122,926	0	543	0	0	6.301	6.244	MON	682	7,822	08/24/2016	07/01/2035
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1			4	1.A	1,129,410	97.2610	1,119,369	1,150,891	1,137,895	0	3,637	0	0	4.550	5.052	MON	4,364	52,604	08/29/2022	07/01/2052
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1			4	1.D	1,107,239	97.5869	1,123,119	1,150,891	1,118,916	0	3,985	0	0	4.550	5.456	MON	4,364	52,576	08/29/2022	07/01/2052
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A			4	4.C FM	122,561	91.6388	111,825	122,028	121,645	0	(386)	0	0	4.538	4.192	MON	462	5,051	01/27/2017	07/01/2034
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4			4	1.A FM	346,751	88.9749	305,278	343,106	307,972	0	35	31,098	0	5.500	4.105	MON	1,573	18,004	07/10/2013	09/01/2033
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21			4	1.A FM	612,847	47.6375	418,293	878,073	457,993	0	96,329	154,200	0	4.631	10.989	MON	16,228	36,629	12/29/2021	01/01/2047
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3			4	1.A	729,733	98.7880	723,749	732,629	732,629	0	747	0	0	5.500	5.902	MON	3,358	40,287	08/29/2022	07/01/2062
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4			4	1.A FM	82,968	91.7344	77,809	84,820	61,750	0	3,844	0	0	5.089	13.044	MON	360	4,135	08/29/2007	06/01/2036
12544D-AG-4	CHL Mortgage Pass-Throug-CWHL 2007-14 A7			4	4.A FM	57,248	48.4701	38,273	78,963	46,208	0	(2,524)	763	0	6.000	4.867	MON	796	6,467	01/10/2022	09/01/2037

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
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A			4	1.A FM	25	5,434.1704	1,102	20	15	0	12	0	0	4.830	3.000	MON	11	1	12/29/2021	11/01/2037
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A			4	1.A FM	85,817	33.6481	52,330	155,522	60,089	0	(5,350)	0	0	6.000	16.272	MON	1,253	13,996	01/10/2022	07/01/2037
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1			4	1.A	2,848,008	79.2362	2,231,548	2,816,325	2,844,511	0	(816)	0	0	2.500	2.372	MON	5,867	70,407	03/29/2021	04/01/2051
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1			4	1.A	1,462,422	80.5894	1,148,411	1,425,015	1,458,122	0	(1,225)	0	0	2.500	2.205	MON	2,969	35,625	03/01/2021	03/01/2051
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1			4	3.C FM	122,984	85.3985	103,891	121,654	117,813	0	(513)	1,094	0	6.000	6.145	MON	2,016	10,067	12/29/2021	02/01/2037
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1			4	1.A FM	425,174	84.4068	359,438	425,840	353,140	0	9,747	26,468	0	5.750	10.011	MON	6,694	24,473	12/29/2021	02/01/2037
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A			4	1.A FM	284,983	15.6975	145,318	925,739	170,396	0	10,345	42,190	0	5.611	4.873	MON	8,660	9,066	12/29/2021	12/01/2036
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1			4	1.A FM	236,304	23.0201	152,929	664,330	186,481	0	13,035	46,121	0	5.837	15.476	MON	6,464	9,056	12/29/2021	04/01/2037
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2			4	3.B FM	458,049	83.7832	503,400	600,837	499,845	0	8,106	0	0	5.984	4.967	MON	5,909	29,872	09/11/2012	06/01/2036
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2			4	1.A	217,960	87.8555	204,802	233,112	220,835	0	807	0	0	3.000	4.065	MON	583	6,993	01/28/2014	03/01/2043
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2			4	1.A	191,823	87.2884	179,199	205,295	194,167	0	695	0	0	3.000	4.045	MON	513	6,159	02/12/2014	04/01/2043
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6			4	1.A	281,807	90.7151	265,257	292,407	282,657	0	(350)	0	0	3.500	3.976	MON	6,814	4,976	01/09/2014	08/01/2043
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9			4	1.A FM	96,045	87.9692	96,879	110,128	96,728	0	1,772	0	0	7.210	7.341	MON	662	5,887	11/08/2016	02/01/2036
126673-DR-0	CWABS Asset-Backed Certi-CWL 2004-7 MF2			4	1.A FM	562,849	95.3269	524,740	550,463	546,631	0	(890)	0	0	4.067	4.272	MON	1,866	20,834	06/17/2020	10/01/2034
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB			4	1.A FM	246,217	78.8937	219,756	278,546	230,690	0	1,652	7,224	0	5.500	6.872	MON	1,277	15,320	09/14/2011	03/01/2038
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB			4	1.C FM	223,703	80.9003	197,304	243,885	215,870	0	(285)	0	0	5.250	6.229	MON	2,351	12,800	03/30/2012	04/01/2035
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB			4	1.A FM	158,226	84.1214	145,386	172,828	152,450	0	408	784	0	5.500	6.784	MON	2,454	7,920	09/06/2011	05/01/2035
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB			4	2.C FM	207,487	74.3269	179,629	241,674	194,598	0	(1,721)	3,905	0	5.500	5.874	MON	1,108	13,291	12/29/2021	11/01/2035
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A			4	4.B FM	107,037	39.2229	64,888	165,433	81,426	0	(4,570)	3,376	0	5.850	15.339	MON	2,432	7,974	12/29/2021	05/01/2036
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3			4	1.A FM	191,052	92.8865	184,786	198,938	198,125	0	1,522	0	0	4.017	4.975	MON	666	7,928	12/29/2021	05/01/2036
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1			4	5.A FM	550,083	53.8391	360,455	669,504	477,135	0	(29,044)	0	0	5.500	2.796	MON	6,164	33,700	01/10/2022	10/01/2035
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2			4	1.A FM	101,853	87.2179	97,338	111,604	115,091	0	(7,523)	0	0	3.307	7.620	MON	308	2,900	11/03/2016	04/01/2036
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1			4	1.A FM	62,411	45.5303	37,397	82,137	40,021	0	(875)	662	0	5.500	17.225	MON	753	4,601	01/10/2022	11/01/2035
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3			4	5.A FM	241,727	53.2813	168,821	316,849	216,893	0	(6,218)	12,816	0	5.500	11.487	MON	11,928	13,069	01/10/2022	11/01/2035
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1			4	1.A FM	34,099	96.6343	33,247	34,405	33,493	0	0	0	0	5.750	5.750	MON	165	1,978	12/02/2002	02/01/2033
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2			4	4.A FM	163,848	64.4386	125,385	194,581	140,664	0	(5,032)	3,055	0	5.500	4.216	MON	917	10,651	01/10/2022	09/01/2035
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A			4	2.C FM	183,255	72.5699	157,125	216,516	169,321	0	(2,827)	1,527	0	5.500	5.741	MON	992	11,906	01/10/2022	09/01/2035
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8			4	2.B FM	272,752	50.4470	147,453	292,294	169,325	0	6,316	19,111	0	5.500	15.308	MON	4,029	18,744	07/19/2013	08/01/2035
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5			4	1.A FM	959,946	92.6477	891,597	962,352	956,602	0	(1,161)	0	0	4.801	4.894	MON	3,850	46,827	08/11/2010	06/01/2034
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5			4	1.A FM	105,301	97.3405	102,507	105,308	105,085	0	(18)	0	0	5.907	6.008	MON	518	6,221	09/10/2002	06/01/2032
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1			4	1.A FM	25,989	87.7633	26,545	30,247	26,212	0	845	0	0	4.843	7.568	MON	772	1,095	09/05/2008	01/01/2036
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1			4	1.E FM	39,106	42.4268	19,016	44,821	20,243	0	15,587	0	0	6.000	4.404	MON	269	2,509	02/27/2008	11/25/2036
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2			4	1.A FM	161,786	88.2753	193,613	219,329	191,383	0	8,736	0	0	5.720	9.356	MON	2,930	11,913	08/13/2008	09/01/2036
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5			4	1.A FM	205,214	79.9512	167,644	209,683	195,123	0	1,995	0	0	4.285	5.300	MON	749	8,487	12/29/2021	09/01/2036
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8			4	1.A FM	75,597	42.8847	52,080	121,442	49,347	0	4,749	0	0	6.000	8.122	MON	729	4,557	01/10/2022	12/25/2036
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2			4	1.A FM	121,484	96.0768	123,381	128,419	117,915	0	2,377	2,025	0	5.981	7.800	MON	640	7,370	01/10/2020	03/01/2034
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6			4	1.A FM	1	98.8022	1	1	1	0	0	0	0	4.530	4.491	MON	0	0	04/12/2011	06/01/2037
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A			4	1.A FM	32,934	94.4741	41,073	43,476	38,271	0	374	0	0	4.779	7.735	MON	346	1,868	11/01/2016	11/01/2035
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3			4	1.A	264,242	98.8829	287,527	290,775	270,620	0	2,191	0	0	4.500	8.080	MON	1,090	13,069	03/26/2020	06/01/2058
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1			4	1.A FE	4,070,734	96.8297	4,027,258	4,159,116	4,133,064	0	29,654	0	0	4.301	5.144	MON	14,907	178,877	09/01/2022	03/01/2067
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1			4	1.A FE	2,274,679	86.5214	1,968,086	2,274,682	2,274,653	0	4	0	0	1.390	1.390	MON	2,634	31,609	10/06/2020	01/01/2065
20754L-AB-5	Connecticut Avenue Secur-CAS 2022-R01 1M			4	1.A	5,000,000	101.2790	5,063,950	5,000,000	5,000,000	0	0	0	0	6.469	6.469	MON	5,391	392,002	01/11/2022	12/25/2041
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A			4	4.B FM	68,472	87.2372	59,336	68,017	65,652	0	(2,161)	0	0	5.500	3.975	MON	312	3,741	01/07/2005	06/01/2033
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C			4	1.A FM	460,549	99.2425	574,920	579,308	541,052	0	8,584	0	0	5.653	7.934	MON	546	32,316	11/04/2016	10/25/2034
225470-Q8-9	CSMC Mortgage-Backed Tru-CSMC 2006-3 5A5			4	1.A FM	87,272	23.7019	43,122	181,935	47,837	0	(4,098)	15,397	0	6.000	2.998	MON	4,093	13,457	12/29/2021	04/01/2036

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
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1			4	3.B FM	208,532	42.8322	140,002	326,861	169,993	0	(5,166)	10,332	0	5.750	5.725	MON	1,580	20,969	12/29/2021	02/01/2036
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1			4	1.A	233,701	86.6770	225,581	260,255	236,540	0	2,014	0	0	2.130	3.979	MON	462	5,543	02/25/2014	02/01/2043
31573C-AD-7	Ellington Financial Mort-EFMT 2022-1 M1			4	1.C	5,749,903	67.4589	3,878,884	5,750,000	5,749,930	0	6	0	0	3.504	3.504	MON	16,790	201,480	01/14/2022	01/01/2067
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14			4	1.A FM	42,016	98.9981	46,572	47,044	47,031	0	91	0	0	4.613	3.318	MON	36	1,817	06/07/2016	10/25/2036
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1			4	3.C FM	146,655	40.4846	95,993	237,110	111,718	0	1,666	15,481	0	6.000	2.254	MON	2,753	12,139	12/29/2021	04/01/2036
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5			4	1.A FM	57,913	80.6525	49,085	60,860	48,132	0	(485)	0	0	6.386	8.317	MON	324	3,887	07/12/2016	11/01/2035
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5			4	2.C FM	114,038	80.6525	96,245	119,333	104,813	0	(1,223)	0	0	6.386	4.425	MON	635	7,622	04/23/2019	11/01/2035
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5			4	1.A FM	86,834	94.5348	83,278	88,092	85,698	0	1,102	0	0	5.986	6.371	MON	439	4,866	02/06/2014	11/01/2035
32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8			4	1.A FM	44,979	36.5614	20,881	57,111	4,201	0	(3,133)	0	0	6.000	6.000	MON	290	4,661	08/13/2008	02/01/2037
35564K-PV-5	Freddie Mac Structured A-STACR 2022-DNA1			4	1.A	2,250,000	101.1574	2,276,041	2,250,000	2,250,000	0	0	0	0	6.419	6.419	MON	2,407	162,156	01/18/2022	01/25/2042
3622E8-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF			4	1.A FM	411,810	24.6476	161,113	653,666	162,553	0	(5,528)	0	0	5.679	12.092	MON	6,190	9,284	09/24/2008	09/01/2036
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A			4	1.D FM	71,075	94.6547	70,316	74,286	73,257	0	2,568	0	0	4.743	6.554	MON	587	3,171	06/16/2016	01/01/2036
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6			4	1.D FM	1,209,498	84.4547	1,127,153	1,334,624	1,212,278	0	(6,610)	0	0	6.105	7.272	MON	6,820	83,939	12/03/2020	09/01/2035
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1			4	1.A FM	105,267	98.6594	103,309	104,713	104,713	0	(3)	0	0	5.887	5.192	MON	514	5,649	01/27/2017	09/01/2034
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2			4	1.A FM	86,911	95.3214	82,561	86,614	86,614	0	(4)	0	0	5.578	5.234	MON	409	4,573	05/04/2007	12/01/2034
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2			4	1.A FM	42,303	95.3214	42,657	44,750	44,319	0	247	0	0	5.578	5.472	MON	211	2,363	02/05/2016	12/01/2034
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6			4	1.A FM	234,169	91.5729	217,810	237,854	230,334	0	(103)	0	0	5.500	5.509	MON	1,090	13,082	01/10/2022	02/01/2035
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1			4	1.A FM	52,115	95.1060	49,814	52,377	53,214	0	147	0	0	4.521	4.258	MON	201	2,550	01/28/2005	09/01/2034
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A			4	2.B FM	129,985	90.2122	118,054	130,862	129,003	0	1,651	0	0	4.701	5.742	MON	1,073	6,102	12/29/2021	04/01/2047
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2			4	1.A FM	95,462	98.1510	111,544	113,645	109,042	0	2,121	0	0	5.073	7.035	MON	96	6,640	02/11/2008	04/25/2035
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1			4	1.A FM	12,115	21.4148	5,354	25,002	2,673	16,249	(7,243)	16,523	0	5.083	(80.119)	MON	21	2,243	05/20/2008	08/25/2035
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2			4	1.A FM	28,236	95.8292	30,489	31,816	31,490	0	828	0	0	5.456	5.597	MON	273	1,631	06/05/2012	07/01/2035
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1			4	3.C FM	67,200	42.9055	44,701	104,186	54,010	0	(3,011)	0	0	5.750	3.173	MON	1,514	6,405	01/10/2022	01/01/2036
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1			4	1.A FM	232,810	28.6247	69,309	242,130	80,266	0	(17,113)	3,230	0	6.000	6.297	MON	2,421	14,360	02/07/2008	12/01/2035
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3			4	1.A FM	536,930	75.6079	477,744	631,870	485,166	0	8,729	10,018	0	5.099	8.357	MON	2,685	31,969	04/06/2017	03/01/2036
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1			4	1.A FM	360,430	49.2375	190,322	386,540	201,768	0	(10,190)	15,797	0	5.750	6.593	MON	1,852	24,078	01/31/2008	03/01/2036
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1			4	4.B FM	300,313	50.0350	200,669	401,057	237,271	0	(13,693)	8,639	0	6.000	3.852	MON	2,005	26,069	12/29/2021	03/01/2036
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1			4	1.A FM	53,522	68.9715	46,283	67,105	39,102	0	3,113	0	0	5.422	15.309	MON	545	3,644	10/15/2008	06/01/2036
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A			4	1.A FM	2,497,260	66.1146	2,470,690	3,736,983	2,730,068	0	27,061	0	0	6.920	9.699	MON	21,553	160,890	08/09/2012	08/01/2036
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3			4	1.A FM	3,962	79.8827	3,305	4,138	3,236	0	70	0	0	4.780	9.480	MON	16	194	06/23/2008	04/01/2037
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1			4	4.C FM	201,900	35.2122	116,646	331,267	142,999	0	(10,785)	586	0	5.500	14.530	MON	1,518	19,332	12/29/2021	06/01/2037
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1			4	4.B FM	137,898	31.2502	67,042	214,533	99,128	0	(8,382)	3,882	0	6.000	14.167	MON	1,073	13,674	01/10/2022	06/01/2037
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1			4	3.B FM	157,592	41.4076	95,305	230,162	111,432	0	(6,535)	12,044	0	5.500	5.238	MON	2,110	11,840	12/29/2021	08/01/2037
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1			4	1.A FM	452,657	49.9177	319,460	639,973	317,350	0	(16,064)	12,818	0	7.000	16.277	MON	7,584	49,190	12/29/2021	08/01/2037
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1			4	1.A FM	273,058	95.0692	328,081	345,097	331,895	0	6,199	0	0	4.222	5.198	MON	1,216	15,252	12/07/2009	07/01/2037
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A			4	1.A FM	379,130	77.6762	623,622	802,849	474,980	0	(4,262)	0	0	6.000	16.484	MON	4,014	48,166	02/17/2010	04/01/2037
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A			4	1.A FM	355,718	92.1812	466,269	505,818	418,453	0	793	0	0	5.045	9.531	MON	4,280	25,651	09/15/2010	03/01/2039
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3			4	1.A	71,870	85.9511	61,011	70,983	71,873	0	(73)	0	0	3.463	3.228	MON	205	2,668	09/13/2019	02/01/2050
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A			4	1.A FM	727,209	89.3955	705,148	788,796	765,100	0	(4,294)	0	0	8.452	9.761	MON	12,650	66,331	07/24/2008	06/25/2047
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A			4	1.A FM	3,775	98.9349	8,652	8,746	8,573	0	1,123	0	0	5.854	13.028	MON	45	511	08/26/2008	01/01/2037
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A			4	1.A FM	29,267	62.0259	66,429	107,099	20,639	0	3,645	0	0	5.854	51.360	MON	1,027	6,155	08/26/2008	01/01/2037
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A			4	1.A FM	148,684	86.6479	362,161	417,968	282,724	0	23,134	0	0	4.396	13.998	MON	1,534	19,611	08/26/2008	01/01/2039
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1			4	1.A FM	44,161	86.9264	245,596	282,534	195,627	0	110,429	0	0	6.000	94.480	MON	1,413	16,951	08/10/2009	09/01/2036
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1			4	1.A FM	863,868	82.3151	833,822	1,012,963	950,146	0	18,626	0	0	4.723	4.984	MON	797	36,524	08/03/2016	02/25/2036
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1			4	1.A FM	106,348	90.7597	149,441	164,656	113,853	0	(1,934)	0	0	4.494	13.050	MON	626	6,172	08/11/2008	01/01/2037

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
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A			4	1.A FM	41,929	56.4258	24,169	42,833	25,572	0	(766)	2,893	0	5.750	6.026	MON	228	2,462	04/07/2006	05/01/2036
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1			4	1.A	3,781,858	80.4714	3,006,362	3,735,937	3,777,452	0	(1,937)	0	0	2.500	2.358	MON	7,783	93,398	03/17/2021	04/01/2051
589929-PK-8	Merrill Lynch Mor Inv Go-GNABS 1998-GN1			4	1.A FM	9,778	98.9763	9,679	9,779	9,779	0	0	0	0	7.630	7.630	MON	187	173	03/05/1998	02/01/2027
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C			4	1.A FM	306,110	29.7875	101,655	341,268	98,060	0	(11,907)	0	0	5.500	8.769	MON	3,660	17,406	07/19/2013	12/01/2035
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A			4	1.A FM	504,136	28.8753	214,865	744,112	237,222	0	18,748	10,769	0	6.151	9.581	MON	7,650	8,071	01/11/2013	10/01/2046
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A			4	1.A FM	344,598	90.2454	341,389	378,289	328,318	0	(34,113)	0	0	6.000	7.866	MON	1,891	12,055	01/08/2014	02/01/2037
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1			4	1.A FM	538,246	48.1731	406,729	844,307	488,875	0	(14,592)	0	0	5.750	8.850	MON	8,106	11,438	01/10/2022	04/01/2037
61758V-AQ-0	Morgan Stanley Re-REMIC -MSRR 2010-R2 3B			4	5.A FM	460,594	47.5585	528,489	1,111,239	663,353	0	4,609	28,537	0	2.920	3.473	MON	14,159	78,352	02/09/2010	10/01/2037
61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2 1A2			4	1.A FM	5,794	99.3253	10,463	10,534	10,308	0	(2,437)	0	0	5.113	8.997	MON	9	623	08/26/2008	05/25/2035
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1			4	1.A	658,948	87.0062	600,341	689,998	664,814	0	(635)	0	0	3.250	3.757	MON	1,869	22,425	03/11/2014	07/01/2043
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1			4	1.A FM	52,676	21.2766	12,149	57,101	11,758	0	540	2,337	0	5.909	7.903	MON	563	641	12/19/2007	07/01/2036
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2			4	1.A FM	197,929	19.0890	56,816	297,637	57,175	0	4,494	3,538	0	4.618	11.548	MON	2,288	3,436	01/11/2013	10/01/2036
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2			4	1.A FM	98,964	19.0890	28,408	148,818	25,784	0	(2,316)	0	0	4.618	23.025	MON	1,144	1,718	01/11/2013	10/01/2036
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2			4	1.A FM	260,834	28.9283	183,156	633,137	197,914	0	11,601	52,294	0	5.515	6.773	MON	5,820	12,226	12/29/2021	01/01/2036
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A			4	1.A FM	140,810	90.5125	128,192	141,629	80,156	0	2,555	0	0	6.495	22.630	MON	2,110	8,625	05/08/2007	03/01/2047
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1			4	1.A FM	271,571	92.0095	300,729	326,845	290,725	0	8,877	0	0	2.768	6.338	MON	834	15,745	06/06/2016	12/01/2036
67448D-AC-4	OBX 2022-NQM2 Trust-OBX 2022-NQM2 A3			4	1.C	9,515,790	70.5583	6,743,253	9,557,000	9,527,056	0	2,479	0	0	3.825	3.864	MON	30,463	365,555	02/18/2022	01/01/2062
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3			4	1.A	22,797	98.2799	22,517	22,911	22,757	0	(7)	0	0	4.000	4.372	MON	97	913	03/27/2020	01/01/2059
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1			4	1.A	378,404	88.7717	344,750	388,355	379,790	0	387	0	0	3.500	3.920	MON	1,133	13,591	02/12/2014	09/01/2043
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1			4	1.A	125,234	89.2762	109,361	122,497	126,534	0	321	0	0	3.500	2.896	MON	357	4,284	01/24/2020	01/01/2050
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1			4	1.A	6,266	98.9602	6,079	6,143	6,174	0	(88)	0	0	3.500	0.025	MON	79	213	10/08/2019	10/01/2049
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1			4	1.A	97,926	91.7752	88,585	96,524	98,713	0	79	0	0	3.500	2.941	MON	282	3,377	10/28/2019	11/01/2049
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A			4	1.A	7,852,892	77.5440	6,145,137	7,924,710	7,862,060	0	2,194	0	0	2.000	2.096	MON	13,208	158,491	04/09/2021	04/01/2051
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A			4	4.B FM	89,389	77.4365	72,189	93,223	85,451	0	(1,688)	0	0	6.000	4.589	MON	2,798	5,588	12/29/2021	03/01/2037
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A			4	1.A FM	846,663	82.5983	744,958	901,905	798,774	0	6,207	0	0	3.978	5.564	MON	299	36,416	08/20/2013	10/26/2034
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A			4	1.A FM	233,890	90.3821	457,648	506,347	397,199	0	29,993	0	0	4.169	8.962	MON	5,496	16,673	07/08/2010	06/01/2037
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A			4	1.A FM	523,117	35.3573	302,573	855,759	198,270	0	(11,689)	0	0	2.841	40.085	MON	2,026	40,938	07/08/2010	03/01/2036
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5			4	1.A FM	225,072	86.4780	274,837	317,812	287,030	0	5,690	0	0	5.049	7.475	MON	1,334	17,006	03/21/2013	08/01/2036
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1			4	1.A	185,291	84.8984	154,913	182,468	186,946	0	198	0	0	3.500	3.139	MON	532	6,386	10/11/2019	09/01/2049
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1			4	1.A	431,943	83.0947	375,834	452,296	415,177	0	(494)	0	0	3.000	4.208	MON	1,131	13,568	03/27/2020	02/01/2050
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A			4	1.A FE	1,202,651	92.4362	1,120,358	1,212,033	1,210,704	0	5,050	0	0	2.750	2.774	MON	594	30,546	10/09/2019	10/25/2063
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A			4	1.A FE	618,860	93.2646	577,177	618,860	618,860	0	0	0	0	3.250	3.074	MON	335	19,885	04/24/2020	04/26/2060
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13			4	1.A FM	198,787	71.1506	192,254	270,207	204,114	0	(6,962)	11,984	0	4.793	6.484	MON	5,243	10,471	12/29/2021	09/25/2036
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A			4	5.A FM	753,225	78.7614	617,211	783,646	723,237	0	(13,993)	13,556	0	6.500	5.633	MON	20,071	50,668	12/29/2021	07/01/2037
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5			4	1.A FM	1,047,362	84.4928	980,210	1,160,110	1,026,270	0	(32,914)	0	0	5.993	5.547	MON	11,617	38,392	08/24/2010	02/01/2035
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15			4	1.A FM	125,739	83.4635	114,314	136,963	96,901	0	(3,240)	0	0	6.000	11.545	MON	3,701	6,909	02/08/2008	10/01/2035
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A			4	5.B FM	174,489	77.6612	145,764	187,692	175,502	0	(2,279)	2,432	0	5.750	5.029	MON	5,208	8,936	12/29/2021	01/01/2036
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1			4	5.A FM	108,052	78.3859	86,936	110,908	107,415	0	(2,060)	0	0	5.500	3.955	MON	4,484	4,241	12/29/2021	02/01/2036
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1			4	4.B FM	76,917	78.3859	60,330	76,966	68,037	0	(5,201)	0	0	5.500	6.065	MON	1,581	3,692	02/13/2006	02/01/2036
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1			4	1.A FM	650,431	98.1207	689,115	702,314	656,565	0	12,870	0	0	5.561	7.788	MON	3,254	37,288	07/05/2016	05/01/2035
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A			4	1.A FE	1,129,772	95.0125	1,073,426	1,129,774	1,130,961	0	(2,254)	0	0	1.719	1.549	MON	324	21,079	10/14/2020	10/25/2050
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1			4	1.A	680,680	86.3045	577,354	668,973	681,615	0	(140)	0	0	3.500	3.232	MON	6,599	19,599	11/14/2019	12/01/2049
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A			4	1.A	278,232	83.5645	259,539	310,585	282,437	0	670	0	0	1.874	3.634	MON	485	5,820	07/11/2014	02/01/2043
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1			4	1.A	256,925	87.3231	219,753	251,656	260,062	0	99	0	0	3.500	3.029	MON	734	8,808	10/08/2019	11/01/2049
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1			4	1.A	397,761	85.9223	333,532	388,178	404,044	0	124	0	0	3.500	2.946	MON	1,132	13,585	02/13/2020	03/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A			4	1.A FM	163,839	58.0546	136,115	234,460	141,806	0	14,589	0	0	4.753	7.434	MON	186	13,978	08/27/2008	08/25/2035
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18			4	1.A FM	222,457	63.1766	187,638	297,005	194,017	0	804	0	0	5.332	12.612	MON	11,312	13,805	12/29/2021	09/01/2035
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1			4	1.A FM	177,004	70.5793	152,574	216,174	160,184	0	50,892	49,558	0	4.984	8.368	MON	919	11,668	09/27/2012	05/01/2036
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1			4	1.A FM	189,305	44.7088	143,220	320,341	134,979	0	(8,997)	0	0	4.783	11.671	MON	1,277	11,686	12/29/2021	04/01/2047
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2			4	1.A FM	445,508	21.5606	325,335	1,508,931	355,117	0	(19,541)	29,350	0	4.753	17.605	MON	7,710	13,934	01/10/2022	03/25/2037
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3			4	1.A FM	508,788	22.7576	319,302	1,403,057	396,716	0	30,796	52,936	0	6.380	6.001	MON	14,939	19,255	01/10/2022	03/01/2037
872635-AC-1	TRK 2022-INV1 Trust-TRK 2022-INV1 A3			4	1.B	4,999,820	80.9378	4,046,889	5,000,000	4,999,877	0	14	0	0	3.699	3.699	MON	(12,330)	184,950	02/02/2022	02/01/2057
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE			4	1.A FM	66,232	121.7023	94,433	77,594	85,954	0	(16,473)	0	0	4.853	1.936	MON	69	5,558	03/04/2016	01/25/2038
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT			4	1.A FM	253,377	75.5842	368,294	487,263	358,397	0	(67,176)	0	0	5.053	6.693	MON	2,641	5,192	04/30/2010	08/25/2038
89175V-AC-7	Towd Point Mortgage Trus-TPMT 2018-2 M1			4	1.A	1,880,360	92.7655	1,855,310	2,000,000	1,944,752	0	5,158	0	0	3.500	4.067	MON	5,833	70,000	10/05/2018	03/01/2058
89176E-AC-4	Towd Point Mortgage Trus-TPMT 2018-1 M1			4	1.A	941,094	92.8547	928,547	1,000,000	975,072	0	3,058	0	0	3.500	4.130	MON	2,917	35,000	01/17/2019	01/01/2058
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1			4	1.A	3,869,755	98.9544	3,829,363	3,869,827	3,869,827	0	0	0	0	5.041	5.527	MON	16,257	195,058	08/18/2022	08/01/2067
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1			4	1.C	773,970	99.6196	771,031	773,975	773,975	0	0	0	0	5.802	6.286	MON	3,742	44,901	08/18/2022	08/01/2067
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2			4	1.A FM	236,298	92.2626	238,436	258,431	187,086	0	11,243	86,298	0	4.216	14.740	MON	4,633	9,043	05/20/2016	02/01/2037
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19			4	1.A FM	308,205	90.1090	287,317	318,855	311,708	0	5,704	0	0	5.565	6.091	MON	4,700	14,421	12/29/2021	01/01/2047
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14			4	3.B FM	968,298	90.0418	928,373	1,031,047	1,056,641	0	25,596	0	0	4.228	5.503	MON	10,997	40,379	09/16/2016	11/01/2036
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C			4	5.A FM	266,075	63.7288	224,760	352,682	236,011	0	(11,487)	0	0	6.500	6.471	MON	3,304	20,304	12/29/2021	03/01/2036
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A			4	4.C FM	120,716	73.5960	95,335	129,539	117,020	0	(2,675)	825	0	6.000	4.282	MON	2,367	7,627	12/29/2021	07/01/2036
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C			4	1.A FM	71,847	65.8559	59,893	90,946	52,130	0	17,388	0	0	5.053	16.391	MON	1,014	5,652	04/23/2008	07/25/2036
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1			4	1.A	788,618	88.2592	683,847	774,817	794,896	0	323	0	0	3.500	3.101	MON	2,260	27,117	11/19/2019	09/01/2049
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1			4	1.A	181,444	83.1757	149,146	179,315	182,705	0	25	0	0	3.000	2.743	MON	959	4,930	02/14/2020	12/01/2049
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11			4	1.A	79,361	93.2011	74,430	79,860	79,410	0	44	0	0	3.500	3.640	MON	233	2,795	06/19/2014	06/01/2044
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12			4	1.A	329,515	93.8659	338,035	360,125	316,815	0	(30,641)	0	0	4.000	6.276	MON	1,223	14,404	03/24/2020	11/01/2048
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF			4	1.A FM	941,363	73.9000	966,205	1,307,449	1,018,002	0	(5,909)	0	0	3.269	5.251	MON	3,562	37,506	09/21/2010	09/01/2037
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1			4	1.A FM	52,379	84.6710	50,749	59,937	49,828	0	(730)	0	0	5.774	8.607	MON	918	2,814	04/25/2008	05/01/2037
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6			4	1.A FM	164,451	79.4196	135,758	170,938	123,582	0	5,312	0	0	5.750	10.865	MON	3,062	9,818	12/29/2021	04/01/2037
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1			4	3.C FM	223,921	68.1684	176,894	259,495	197,369	0	(3,389)	11,272	0	5.250	4.921	MON	1,137	17,023	12/29/2021	09/01/2035
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1			4	3.C FM	96,418	74.5452	73,516	98,619	86,958	0	681	2,316	0	5.250	7.980	MON	877	4,746	01/10/2022	08/01/2035
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2			4	1.A	287,924	88.8047	270,081	304,129	290,980	0	651	0	0	3.000	3.804	MON	764	9,123	03/17/2014	05/01/2043
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1			4	1.A	165,673	92.7293	155,719	167,929	166,060	0	115	0	0	3.500	3.736	MON	490	5,877	02/27/2014	09/01/2043
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1			4	3.B FM	74,435	72.1980	57,464	79,592	64,008	0	(1,326)	3,066	0	6.581	5.195	MON	437	5,173	10/10/2012	01/01/2037
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						105,197,269	XXX	91,379,828	118,655,202	103,174,271	16,249	254,374	893,595	0	XXX	XXX	XXX	575,311	4,792,038	XXX	XXX
05490T-AA-0	BBCCRE Trust 2015-GTP-BBCCR 2015-GTP A				1.A	2,574,970	97.9291	2,448,228	2,500,000	2,505,195	0	(8,455)	0	0	3.966	3.614	MON	6,885	99,150	08/07/2015	08/06/2033
05608B-AA-8	BX Commercial Mortgage T-BX 2019-IMC A				1.A	941,959	99.1347	933,808	941,959	941,959	0	0	0	0	5.443	5.443	MON	2,421	59,887	05/02/2019	04/15/2034
05608V-AA-4	BX 2021-MFM1-BX 2021-MFM1 A				1.A FE	380,997	99.3909	378,676	380,997	380,997	0	0	0	0	5.211	5.211	MON	938	23,325	01/05/2021	01/15/2034
12434L-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A		D		1.A FE	363,745	98.2813	357,493	363,745	363,745	0	0	0	0	5.396	5.396	MON	893	21,985	01/31/2020	02/15/2038
12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21				1.A	871,595	99.5802	862,311	865,946	866,097	0	(741)	0	0	3.445	3.352	MON	2,486	30,114	01/07/2016	07/01/2048
12659J-AE-7	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE				1.A	4,791,147	80.3684	4,018,418	5,000,000	4,990,393	0	123,950	0	0	2.461	4.017	MON	10,254	125,101	03/01/2022	04/01/2042
12659J-AJ-6	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE				1.A	7,210,260	75.0034	6,000,268	8,000,000	7,710,225	0	220,595	0	0	2.461	5.087	MON	16,407	200,161	03/01/2022	04/01/2042
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1				1.A FE	1,939,197	90.3580	1,752,944	1,940,000	1,939,548	0	118	0	0	2.010	2.017	MON	1,733	39,102	11/18/2020	12/15/2050
30288L-AN-3	FREMF 2016-K53 Mortgage -FREMF 2016-K53				1.A	976,250	98.4677	984,677	1,000,000	997,043	0	3,412	0	0	4.024	4.437	MON	3,353	44,280	06/16/2016	03/01/2049
30295D-AG-7	FREMF 2016-K57 Mortgage -FREMF 2016-K57				1.A	575,308	97.2306	583,384	600,000	594,774	0	3,038	0	0	3.916	4.526	MON	1,958	23,901	09/15/2016	08/01/2049
30295R-AS-0	FREMF 2016-K59 Mortgage -FREMF 2016-K59				1.A	449,603	96.4974	482,487	500,000	489,068	0	6,026	0	0	3.580	4.971	MON	1,492	18,201	11/15/2016	11/01/2049
46590K-AD-6	JP Morgan Chase Commerci-JPMCC 2015-JP1				1.A	1,819,774	98.8407	1,780,882	1,801,771	1,803,224	0	(1,697)	0	0	3.650	3.547	MON	5,480	65,761	12/15/2015	01/01/2049

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
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A				1.A FE	556,106	99.8431	555,233	556,106	556,106	0	0	0	0	5.346	5.286	MON	1,370	37,893	03/05/2021	07/15/2036
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A		C		1.A FE	1,434,898	100.0165	1,435,135	1,434,898	1,434,898	0	0	0	0	6.196	6.196	MON	4,217	101,705	10/28/2020	12/15/2035
58003U-AC-2	MF1 2020-FL4 Ltd-MF1 2020-FL4 AS		C		1.A FE	3,000,000	99.7335	2,992,004	3,000,000	3,000,000	0	0	0	0	6.596	6.596	MON	9,383	227,540	10/28/2020	12/15/2035
61690A-AD-6	Morgan Stanley Bank of A-MSBAM 2015-C27				1.A	958,244	99.4788	933,129	938,018	938,479	0	(1,756)	0	0	3.473	3.243	MON	2,715	32,578	02/17/2016	12/01/2047
61690F-AL-7	Morgan Stanley Bank of A-MSBAM 2015-C22				1.A	834,990	99.7002	831,967	834,469	834,456	0	142	0	0	3.046	3.064	MON	2,118	25,418	02/12/2016	04/01/2048
61690Q-AD-1	Morgan Stanley Bank of A-MSBAM 2015-C23				1.A	1,937,968	99.4221	1,852,383	1,863,151	1,865,385	0	(8,229)	0	0	3.451	2.976	MON	5,358	64,297	02/11/2016	07/01/2050
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2				2.B FE	6,807,500	90.5782	6,166,113	6,807,500	6,807,500	0	0	0	0	3.695	3.695	JAJO	42,622	251,537	01/11/2022	01/30/2052
865592-AG-4	SUMIT 2022-BVUE Mortgage-SUMMIT 2022-BVUE				1.A	5,008,780	76.6823	3,834,116	5,000,000	5,005,324	0	(1,213)	0	0	2.850	2.822	MON	11,875	142,500	01/12/2022	02/01/2041
865592-AJ-8	SUMIT 2022-BVUE Mortgage-SUMMIT 2022-BVUE				1.A	1,940,148	73.6822	1,473,645	2,000,000	1,963,451	0	8,295	0	0	2.892	3.418	MON	4,821	58,814	01/12/2022	02/01/2041
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A				1.A	811,545	98.6520	792,698	803,529	804,196	0	(756)	0	0	3.294	3.188	MON	2,206	26,468	02/03/2016	01/01/2059
12531W-BA-9	CFCRE 2016-3 MTG TR PASS THRU CTF CL A-2			4	1.A	1,510,254	98.9700	1,479,918	1,495,319	1,496,600	0	(1,413)	0	0	3.597	3.484	MON	4,482	53,787	01/22/2016	01/01/2048
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						47,695,237	XXX	42,929,917	48,627,408	48,288,663	0	341,316	0	0	XXX	XXX	XXX	145,468	1,773,505	XXX	XXX
00121G-AA-6	AGL Core CLO 15 Ltd-AGL 2021-15A A1		D		1.A FE	1,690,125	100.0960	1,751,680	1,750,000	1,675,220	0	(933)	0	0	6.029	5.806	JAJO	21,102	120,374	07/06/2022	01/20/2035
008511-AN-7	AGL CLO 7 Ltd-AGL 2020-7A BR		D		1.C FE	1,229,250	100.0484	1,250,605	1,250,000	1,206,213	0	(12,383)	0	0	6.618	5.784	JAJO	17,922	92,469	05/03/2022	07/15/2034
02377B-AB-2	AMER AIRLN 15-2 AA PTT-FIRST LIEN				1.F FE	1,194,626	96.1728	1,148,906	1,194,626	1,194,715	0	(112)	0	0	3.600	3.593	MS	11,827	43,007	09/10/2015	09/22/2027
02666A-AA-6	American Homes 4 Rent 20-AH4R 2015-SFR1				1.A FE	2,030,115	99.4503	2,019,038	2,030,198	2,030,003	0	752	0	0	3.467	3.506	MON	5,866	70,395	02/26/2015	04/01/2052
02666A-AB-4	American Homes 4 Rent 20-AH4R 2015-SFR1				1.A FE	599,972	99.4598	596,759	600,000	599,938	0	243	0	0	3.813	3.855	MON	1,907	22,878	02/26/2015	04/01/2052
02666A-AC-2	American Homes 4 Rent 20-AH4R 2015-SFR1				1.A FE	537,095	99.5102	537,355	540,000	539,851	0	579	0	0	4.110	4.221	MON	1,850	22,194	06/29/2015	04/01/2052
02666B-AG-1	American Homes 4 Rent 20-AH4R 2015-SFR2				6. *	0	0.0000	0	450,596	0	0	0	0	0	0.000	0.000	MON	0	0	09/11/2015	10/01/2052
03330P-AA-7	ANCHORAGE CREDIT FUNDING-SERIES 18-5A CL		D		1.A FE	2,466,540	98.4643	2,428,661	2,466,540	2,466,540	0	0	0	0	4.100	4.098	AO	18,540	101,128	01/26/2018	04/25/2036
03666L-AL-6	Antares CLO 2020-1 Ltd-ANTR 2020-1A A1R		D		1.A FE	2,000,000	100.0359	2,000,718	2,000,000	2,000,000	0	0	0	0	6.348	6.347	JAJO	24,686	143,471	11/16/2021	10/23/2033
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A				1.A FE	77,980	95.1291	74,193	77,992	77,978	0	2	0	0	3.140	3.148	MON	109	2,447	09/16/2019	07/16/2040
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A				1.A FE	204,016	90.3737	184,411	204,054	204,007	0	(11)	0	0	1.900	1.909	MON	151	3,863	08/19/2020	07/17/2046
039937-AA-5	Ares LXIII CLO Ltd-ARES 2022-63A A1A		D		1.A FE	1,933,000	100.1613	2,003,226	2,000,000	1,919,942	0	(11,973)	0	0	5.997	5.581	JAJO	23,990	136,926	07/07/2022	04/20/2035
039937-AE-7	ARES CLO-ARES 2022-63A B1		D		1.C FE	2,000,000	100.0493	2,000,986	2,000,000	2,000,000	0	0	0	0	6.567	6.567	JAJO	26,270	148,548	03/10/2022	04/20/2035
04019F-AE-7	Ares LXV CLO Ltd-ARES 2022-65A B		D		1.C FE	1,000,000	100.2295	1,002,295	1,000,000	1,000,000	0	0	0	0	6.626	6.625	JAJO	12,516	74,499	04/27/2022	07/25/2034
054977-AD-5	BHG Securitization Trust-BHG 2022-A D				1.F FE	1,898,965	91.2265	1,733,303	1,900,000	1,899,482	0	267	0	0	3.560	3.571	MON	2,630	73,277	01/25/2022	02/20/2035
054977-AE-3	BHG Securitization Trust-BHG 2022-A E				2.A FE	4,148,303	83.6710	3,472,345	4,150,000	4,149,089	0	459	0	0	4.300	4.308	MON	6,940	193,321	01/25/2022	02/20/2035
05874W-AC-5	Ballyrock CLO 19 Ltd-BALLY 2022-19A A2				1.C FE	2,000,000	100.2488	2,004,976	2,000,000	2,000,000	0	0	0	0	6.567	6.567	JAJO	26,270	148,548	03/03/2022	04/20/2035
05876L-AE-3	Ballyrock CLO 17 Ltd-BALLY 2021-17A A2		D		1.C FE	2,226,400	100.1252	2,302,880	2,300,000	2,191,428	0	(18,833)	0	0	6.479	5.925	JAJO	29,803	168,757	06/09/2022	10/20/2034
08186U-AN-2	Benefit Street Partners -BSP 2020-22A BR		D		1.C FE	850,000	100.1158	850,984	850,000	850,000	0	0	0	0	6.517	6.517	JAJO	11,080	62,699	02/18/2022	04/20/2035
10901U-AA-0	Brigade Debt Funding I L-BDF 2018-1A A		D		1.A FE	1,622,628	98.7314	1,602,044	1,622,628	1,622,628	0	0	0	0	4.250	4.249	AO	12,643	68,962	02/02/2018	04/25/2036
11124T-AL-8	Broad River Bsl Funding -BDRVR 2020-1A B		D		1.C FE	744,640	100.0948	800,758	800,000	741,733	0	(2,059)	0	0	6.579	6.714	JAJO	10,526	59,514	07/12/2022	07/20/2034
12555Q-AS-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR		D		1.C FE	1,494,168	100.1378	1,562,150	1,560,000	1,477,187	0	(5,330)	0	0	6.568	6.113	JAJO	22,198	114,611	05/12/2022	07/15/2036
12560E-AQ-9	CIFC Funding 2020-III Lt-CIFC 2020-3A BR		D		1.C FE	1,471,125	100.1435	1,502,153	1,500,000	1,442,520	0	(14,746)	0	0	6.529	5.731	JAJO	19,587	110,824	05/03/2022	10/20/2034
12563L-AS-6	CLI Funding VI LLC-2020-3A A				1.F FE	539,889	91.5575	494,410	540,000	539,929	0	12	0	0	2.070	2.075	MON	404	11,234	10/02/2020	10/18/2045
13876N-AN-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR		D		1.C FE	1,891,720	100.1146	2,002,292	2,000,000	1,874,262	0	(12,246)	0	0	6.618	6.350	JAJO	28,676	147,950	06/27/2022	10/15/2034
13877J-AC-5	Canyon Capital CLO 2022--CANYC 2022-1A B		D		1.C FE	1,192,188	100.1230	1,251,538	1,250,000	1,175,219	0	(2,101)	0	0	6.497	6.056	JAJO	17,597	91,039	05/24/2022	04/15/2035
13877P-AC-1	CANYC-2021-4A B		D		1.C FE	1,308,762	100.0772	1,366,054	1,365,000	1,292,932	0	(10,381)	0	0	6.618	6.124	JAJO	19,571	100,976	05/12/2022	10/15/2034
14316B-AQ-8	CARLYLE US CLO 2019-1 LT-CGMS 2019-1A A2		D		1.A FE	1,888,750	100.2131	2,004,262	2,000,000	1,884,100	0	(2,214)	0	0	6.479	6.647	JAJO	25,916	146,745	10/13/2022	04/20/2031
15674L-AA-4	Cerberus Loan Funding XX-CERB 2021-2A A		D		1.A FE	3,000,000	100.0600	3,001,800	3,000,000	3,000,000	0	0	0	0	6.538	6.146	JAJO	42,494	219,492	03/30/2021	04/22/2033
15674V-AA-2	Cerberus Onshore CLO LLC-CERB 2023-2A A1				1.A FE	3,000,000	102.3862	3,071,586	3,000,000	3,000,000	0	0	0	0	7.206	7.205	JAJO	46,838	239,823	05/11/2023	07/15/2035
16409T-AE-9	Chenango Park CLO Ltd-CHPRK 2018-1A A2		D		1.C FE	988,000	100.2014	1,002,014	1,000,000	977,259	0	(4,690)	0	0	6.468	5.789	JAJO	14,013	72,454	04/28/2022	04/15/2030
171937-AA-3	CIFC-LBC MIDDLE MKT CLO 2023-1 LLC - CLB				1.A FE	2,000,000	100.7223	2,014,446	2,000,000	2,000,000	0	0	0	0	7.217	7.216	JAJO	28,870	177,972	08/31/2023	10/20/2035

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
17275G-AA-4	CIRUS-2018-1A A		D		1.A FE	3,597,642	99.6250	3,584,151	3,597,642	3,597,642	0	0	0	0	4.800	4.799	JJ	74,831	172,687	11/02/2018	01/25/2037
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1				1.A FE	356,792	99.5807	357,022	358,526	358,526	0	28	0	0	5.853	5.282	MON	117	26,773	06/26/2019	12/28/2048
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA				1.A FE	60,438	95.0571	57,466	60,454	60,449	0	2	0	0	2.730	2.740	MON	28	1,648	10/13/2016	10/25/2040
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2				2.C FE	939,273	92.8651	872,256	939,273	939,273	0	0	0	0	3.237	3.237	JAJO	5,996	30,404	10/29/2020	01/20/2051
28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1		D		1.A FE	378,645	100.1520	379,221	378,645	378,645	0	(189)	0	0	6.529	6.459	JAJO	4,944	24,317	06/06/2018	07/20/2030
28852L-AN-3	Ellington Clo III Ltd-ECLO 2018-3A A2R		D		1.A FE	605,832	100.0735	606,277	605,832	605,832	0	0	0	0	6.629	6.628	JAJO	8,032	39,445	03/23/2021	07/20/2030
34962U-AC-2	Fortress Credit Opportun-FCO 2021-15A AT		D		1.A FE	2,500,000	100.0551	2,501,378	2,500,000	2,500,000	0	0	0	0	6.437	6.437	JAJO	30,399	181,460	03/05/2021	04/25/2033
38174Y-AA-3	Golub Capital Partners C-GOCAP 2015-24A		D		1.A FE	221,984	100.0663	222,131	221,984	221,984	0	0	0	0	6.416	5.803	FMAN	2,255	16,142	10/17/2017	11/05/2029
38175B-AA-2	Golub Capital Partners C-GOCAP 2018-36A		D		1.A FE	703,168	100.0354	703,417	703,168	703,168	0	0	0	0	6.116	5.465	FMAN	6,809	48,995	02/23/2018	02/05/2031
40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1		D		1.A FE	828,364	100.1375	829,503	828,364	828,364	0	0	0	0	7.093	5.702	JAJO	12,730	53,633	11/20/2018	01/15/2031
406371-AC-8	Halseypoint Clo 5 Ltd-HLSY 2021-5A B		D		1.C FE	2,000,000	100.2115	2,004,230	2,000,000	2,000,000	0	0	0	0	6.651	6.650	JAJO	23,278	150,155	11/19/2021	01/30/2035
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A				1.A FE	101,823	91.1383	92,863	101,893	101,867	0	2	0	0	3.990	3.998	MS	1,141	4,066	10/16/2014	09/21/2040
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A				1.A FE	90,866	93.7181	85,159	90,867	90,899	0	(4)	0	0	4.750	4.731	MS	1,211	4,316	03/06/2014	09/20/2038
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1		D		1.C FE	1,753,358	95.5475	1,681,596	1,759,958	1,759,958	0	(6,600)	0	0	6.535	5.246	FMAN	12,780	130,755	04/16/2019	05/22/2039
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-				1.A FE	67,639	97.8683	66,210	67,652	67,490	0	66	0	0	3.820	4.038	MON	115	2,581	10/29/2010	12/15/2048
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A				1.A FE	530,576	95.6014	507,370	530,714	530,589	0	9	0	0	4.700	4.705	MON	1,109	24,941	06/08/2011	10/15/2056
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3			4	1.A FE	659,859	87.6765	584,399	666,540	661,171	0	(1,129)	0	0	3.220	3.366	MON	954	21,517	01/28/2016	09/15/2065
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A				1.A FE	377,381	88.0159	332,386	377,643	377,131	0	(57)	0	0	3.220	3.204	MON	540	12,193	03/13/2013	04/15/2067
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A				1.A FE	802,854	92.2666	740,941	803,043	803,031	0	0	0	0	4.210	4.210	MON	1,503	33,899	07/23/2013	03/15/2062
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A				1.A FE	847,229	92.8924	787,649	847,915	847,355	0	26	0	0	4.080	4.092	MON	1,538	34,687	10/10/2013	01/17/2073
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C			4	1.A FE	410,984	90.6861	372,915	411,216	410,985	0	9	0	0	3.960	3.970	MON	724	16,283	02/10/2014	03/15/2063
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-			4	1.A FE	839,842	89.0112	746,075	838,181	839,400	0	(61)	0	0	3.870	3.845	MON	1,442	32,435	09/17/2015	03/15/2058
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A				1.A FE	328,597	88.7616	291,893	328,850	328,664	0	73	0	0	3.990	3.999	MON	583	13,136	03/15/2017	08/16/2060
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2				2.B FE	3,307,500	94.2176	3,116,248	3,307,500	3,307,500	0	0	0	0	3.445	3.445	FMAN	11,394	113,943	02/02/2022	02/26/2052
48255E-AC-4	KKR FINANCIAL CLO LTD-KKR 42A B		D		1.C FE	2,000,000	100.0492	2,000,984	2,000,000	2,000,000	0	0	0	0	6.667	6.667	JAJO	26,670	150,586	04/27/2022	07/20/2034
48255P-AC-9	KKR CLO 41 Ltd-KKR 2022-41A B		D		1.C FE	2,000,000	100.0009	2,000,018	2,000,000	2,000,000	0	0	0	0	6.547	6.547	JAJO	28,372	146,701	02/09/2022	04/15/2035
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A		D		2.B FE	642,519	98.1515	648,950	661,172	655,511	0	2,121	0	0	4.250	4.933	MON	1,249	28,056	12/11/2018	12/15/2038
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A				3.A FE	962,591	96.1191	943,541	981,637	977,328	0	838	0	0	4.300	4.506	MON	1,876	42,236	12/08/2016	01/15/2042
56577G-AA-7	Maranon Loan Funding 202-MRNON 2020-1A A		D		1.A FE	1,387,126	100.0791	1,388,223	1,387,126	1,387,126	0	0	0	0	6.868	6.867	JAJO	20,640	106,129	11/20/2020	01/15/2034
57430U-30-1	Maryland Trust 2006-I-MDIBS 2006-1A A				5.C FE	705,000	69.3400	583,471	841,464	273,639	0	35,016	0	0	5.550	13.771	MON	10,508	180,307	06/17/2011	12/10/2065
62947A-AC-7	NP SPE II LLC-NPRL 2019-2A A3				1.F FE	3,999,752	88.4940	3,539,760	4,000,000	3,999,906	0	17	0	0	3.802	3.803	MON	5,069	152,080	11/01/2019	11/19/2049
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A				2.C FE	395,418	98.2993	388,702	395,427	395,427	0	9	0	0	4.212	4.213	MON	278	16,651	11/12/2020	11/25/2025
64132D-AL-2	Neuberger Berman Loan Ad-NEUB 2019-32A B		D		1.C FE	1,418,040	100.0558	1,500,837	1,500,000	1,422,422	0	(1,812)	0	0	6.279	6.387	JAJO	18,837	107,172	07/12/2022	01/20/2032
64133V-AC-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B		D		1.C FE	941,250	100.2153	1,002,153	1,000,000	932,354	0	(1,218)	0	0	6.509	6.402	JAJO	13,922	73,119	10/07/2022	10/16/2034
64134M-AC-0	Neuberger Berman Loan Ad-NEUB 2021-45A B		D		1.C FE	1,891,000	100.1052	2,002,104	2,000,000	1,874,878	0	(7,746)	0	0	6.568	6.327	JAJO	28,459	146,937	06/21/2022	10/14/2035
64134Q-AC-1	Neuberger Berman Loan Ad-NEUB 2021-46A B		D		1.C FE	960,800	100.1465	1,001,465	1,000,000	947,252	0	(1,815)	0	0	6.529	6.060	JAJO	13,058	73,882	05/26/2022	01/20/2036
64135D-AA-3	Neuberger Berman Loan Ad-NEUB 2022-47A A		D		1.A FE	1,916,000	100.0887	2,001,774	2,000,000	1,899,802	0	(301)	0	0	5.947	5.805	JAJO	25,772	134,534	10/07/2022	04/14/2035
64135D-AC-9	Neuberger Berman Loan Ad-NEUB 2022-47A B		D		1.C FE	981,500	100.0918	1,000,918	1,000,000	961,774	0	(1,527)	0	0	6.447	5.563	JAJO	13,969	72,337	05/02/2022	04/14/2035
67098W-AN-1	OHA Credit Funding 7 Ltd-OAKC 2020-7A AR		D		1.A FE	960,330	100.1847	1,001,847	1,000,000	951,436	0	(4,374)	0	0	5.917	5.783	FMAN	11,342	67,752	10/06/2022	02/24/2037
67108L-BE-2	OZLM VI Ltd-OZLM 2014-6A A2BS		D		1.A FE	1,400,000	98.3126	1,376,376	1,400,000	1,400,000	0	0	0	0	4.490	4.490	JAJO	12,921	62,860	04/11/2018	04/17/2031
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A				1.A FE	918,542	96.0290	882,102	918,578	918,555	0	21	0	0	1.850	1.851	MON	519	16,994	11/06/2020	11/20/2050
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL				1.A FE	918,194	89.6553	823,555	918,578	918,442	0	145	0	0	2.210	2.219	MON	620	20,301	11/06/2020	11/20/2050
67181D-AG-6	Oak Street Investment Gr-OAKIG 2020-1A B				2.B FE	2,027,500	95.6379	1,912,757	2,000,000	2,006,853	0	(17,124)	0	0	5.110	4.709	MON	3,123	102,200	02/18/2022	11/20/2050
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A				1.A FE	1,128,328	95.2438	1,074,829	1,128,503	1,128,439	0	91	0	0	1.480	1.484	MON	510	16,702	01/20/2021	01/20/2051
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A				1.A FE	902,681	87.8859	793,436	902,802	902,721	0	35	0	0	1.930	1.932	MON	532	17,424	01/20/2021	01/20/2051

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
67590A-BR-2	Octagon Investment Partn-OCT14 2012-1A A		D		1.A FE	2,000,000	100.0405	2,000,810	2,000,000	2,000,000	0	0	0	0	6.168	6.167	JAJO	26,726	138,825	03/02/2021	07/15/2029
70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1		D		1.C FE	968,200	100.1436	1,001,436	1,000,000	953,673	0	(1,672)	0	0	6.479	5.918	JAJO	12,958	73,373	05/10/2022	10/20/2034
74333Y-AJ-7	Progress Residential 202-PROG 2022-SFR1				2.A FE	9,896,409	90.8982	9,089,820	10,000,000	9,935,816	0	14,150	0	0	3.930	4.101	MON	32,750	393,000	01/27/2022	02/01/2041
74980P-AC-7	ALM Ltd/KY-SERIES 21-14A CLASS A2		D		1.C FE	938,500	100.0486	1,000,486	1,000,000	932,994	0	(3,150)	0	0	6.418	6.483	JAJO	13,905	71,947	10/07/2022	04/15/2036
74980Q-AE-1	ALM Ltd/KY-RRAM 2021-17A A2		D		1.C FE	986,350	100.1147	1,001,147	1,000,000	969,809	0	(4,605)	0	0	6.568	5.620	JAJO	14,230	73,468	04/28/2022	07/15/2034
750103-AA-1	Rad CLO 15 Ltd-RAD 2021-15A A		D		1.A FE	2,955,000	100.1566	3,004,698	3,000,000	2,931,173	0	7,614	0	0	5.969	5.797	JAJO	35,814	204,521	01/25/2023	01/20/2034
77587A-AU-0	Romark WM-R Ltd-RMRK 2018-1A B2R		D		1.C FE	1,250,000	91.1666	1,139,583	1,250,000	1,250,000	0	0	0	0	2.540	2.540	JAJO	6,262	31,751	09/17/2020	04/20/2031
78108Y-AL-6	RR 1 LLC-RRAM 2017-1A A1AB				1.A FE	1,452,750	100.0923	1,501,385	1,500,000	1,444,260	0	(5,382)	0	0	6.068	5.880	JAJO	19,719	102,598	07/07/2022	07/15/2035
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2				2.C FE	950,000	96.7944	919,547	950,000	950,000	0	0	0	0	3.882	3.882	JAJO	6,761	36,879	09/17/2019	10/25/2049
82671C-AC-3	Signal Peak CLO 10 Ltd-SPEAK 2021-10A B		D		1.C FE	992,800	100.0012	1,000,012	1,000,000	1,000,000	0	(7,200)	0	0	6.646	5.073	JAJO	12,739	74,649	03/01/2022	01/24/2035
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1				1.C FE	1,249,335	95.9003	1,198,752	1,249,998	1,249,858	0	113	0	0	3.960	3.967	MON	1,513	49,500	10/12/2016	10/20/2046
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A				1.C FE	936,499	99.4661	946,585	951,667	951,078	0	3,760	0	0	4.170	4.376	MON	1,213	39,685	08/05/2015	04/20/2045
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL				1.A FE	776,725	85.2193	662,251	777,114	776,838	0	17	0	0	4.190	4.195	MON	1,447	32,561	02/09/2017	01/15/2071
87168Y-AE-0	Symphony CLO Ltd-SYMP 2022-31A B		D		1.C FE	2,000,000	100.2534	2,005,068	2,000,000	2,000,000	0	0	0	0	6.482	6.481	JAJO	25,566	145,674	02/09/2022	04/22/2035
87342R-AF-1	Taco Bell Funding LLC-BELL 2018-1AW A2W				1.C FE	952,500	95.2215	906,985	952,500	952,500	0	(140)	0	0	4.590	4.586	FMAN	4,372	43,720	12/10/2018	11/25/2048
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A				1.F FE	4,215,280	97.7280	4,329,178	4,429,822	4,371,050	0	39,863	0	0	3.820	4.901	MON	6,581	168,971	03/31/2020	04/17/2049
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1				1.F FE	264,780	97.0775	257,102	264,843	264,824	0	10	0	0	2.390	2.398	MON	246	6,321	10/08/2019	10/18/2049
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A		D		1.C FE	959,984	96.4073	944,382	979,575	967,315	0	(13,317)	0	0	6.186	7.632	MJSD	2,020	70,184	10/02/2017	09/20/2039
89820X-AA-6	TruPS Financials Note Se-TFINS 2020-2A A		D		1.C FE	1,222,013	95.2519	1,163,991	1,222,013	1,222,013	0	0	0	0	3.000	3.000	JAJO	7,739	34,576	11/24/2020	07/15/2041
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A		D		1.C FE	1,446,561	98.7756	1,428,849	1,446,561	1,446,561	0	0	0	0	6.871	6.870	FMAN	25,379	112,796	02/08/2019	02/02/2039
89822P-AA-1	TruPS Financials Note Se-2020-1A A1		D		1.C FE	1,427,519	98.3917	1,404,560	1,427,519	1,427,519	0	0	0	0	3.321	3.321	JAJO	10,008	47,384	07/15/2020	04/15/2040
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL				1.F FE	1,244,584	90.5929	1,127,532	1,244,613	1,244,586	0	8	0	0	2.250	2.251	MON	233	28,004	01/15/2021	02/28/2051
90932L-AA-5	UNITED AIR 2015-1 AA PTT-FIRST LIEN				1.E FE	1,767,000	95.6313	1,689,805	1,767,000	1,767,216	0	(81)	0	0	3.450	3.445	JD	5,080	60,961	11/02/2015	12/01/2027
90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE				1.F FE	499,111	97.9447	488,853	499,111	499,154	0	(75)	0	0	3.750	3.742	MS	6,135	18,717	07/28/2014	09/03/2026
92919D-AC-2	Voya CLO 2021-3 Ltd-VOYA 2021-3A B		D		1.C FE	948,000	100.2494	1,002,494	1,000,000	938,027	0	(3,320)	0	0	6.479	6.158	JAJO	12,958	73,373	05/17/2022	01/20/2035
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I				2.B FE	2,669,757	97.3443	2,598,856	2,669,757	2,669,757	0	0	0	0	3.783	3.783	MJSD	4,489	100,996	06/13/2019	06/15/2049
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A				1.F FE	1,499,466	92.0225	1,379,866	1,499,487	1,499,487	0	0	0	0	3.228	3.228	MON	2,151	48,402	02/18/2020	03/15/2045
974153-AB-4	Wingstop Funding LLC-WSTOP 2020-1A A2				2.B FE	1,477,500	92.8783	1,372,276	1,477,500	1,477,500	0	0	0	0	2.841	2.841	MJSD	3,032	41,976	10/09/2020	12/05/2050
98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1		D		1.A FE	416,824	100.1985	417,651	416,824	416,824	0	0	0	0	6.679	6.678	JAJO	5,955	29,206	11/29/2018	01/16/2031
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2				2.B FE	1,931,786	89.6438	1,790,982	1,997,888	1,958,636	0	9,798	0	0	3.238	3.839	JAJO	10,962	64,692	02/18/2022	07/30/2051
02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C				1.A FE	417,208	99.0562	413,284	417,221	417,164	0	73	0	0	3.732	3.751	MON	1,298	15,572	09/11/2015	10/01/2052
23802W-AA-9	DataBank Issuer-COLO 2021-1A A2				1.G FE	1,999,614	95.8248	1,916,496	2,000,000	1,999,892	0	92	0	0	2.060	2.065	MON	687	41,200	02/24/2021	02/27/2051
32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A				1.A FE	124,260	99.9682	124,222	124,262	124,260	0	4	0	0	3.353	3.359	JAJO	764	2,546	12/17/2019	01/25/2032
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2				2.B FE	470,000	97.5539	458,504	470,000	470,000	0	0	0	0	4.846	4.846	JAJO	3,859	22,776	06/27/2017	07/30/2047
78472J-AE-3	SPS Servicer Advance Rec-SPART 2020-T2 A				1.A FE	1,999,617	92.2512	1,845,023	2,000,000	2,000,000	0	0	0	0	1.830	3.368	MON	1,627	36,600	10/23/2020	11/15/2055
90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE				1.G FE	481,797	98.1500	472,884	481,797	481,834	0	(45)	0	0	4.000	3.990	AO	4,283	19,272	03/24/2014	04/11/2026
233046-AF-8	DNKN 2017-1A A2II				2.B FE	3,730,000	96.8758	3,613,466	3,730,000	3,730,000	0	0	0	0	4.030	4.030	FMAN	17,120	150,319	09/14/2017	11/20/2047
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W				1.C FE	3,124,899	97.0586	2,988,797	3,079,375	3,101,601	0	(4,479)	0	0	4.002	3.817	FMAN	14,035	123,237	11/07/2019	05/20/2049
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A			4	2.A FE	1,855,000	99.2694	1,841,447	1,855,000	1,855,000	0	0	0	0	4.474	4.478	JAJO	15,215	82,993	10/14/2015	10/25/2045
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL			4	2.A FE	2,820,000	97.4677	2,748,589	2,820,000	2,820,000	0	0	0	0	4.118	4.118	JAJO	21,290	116,128	06/12/2017	07/25/2047
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A				2.A FE	1,440,000	92.5674	1,332,971	1,440,000	1,440,000	0	0	0	0	3.668	3.668	JAJO	9,684	52,819	11/06/2019	10/25/2049
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW				1.C FE	3,361,710	92.9414	3,122,831	3,360,000	3,360,000	0	0	0	0	3.668	3.374	JAJO	22,595	107,873	12/05/2019	10/25/2049
90783T-AA-8	Union Pacific Railroad C-FIRST LIEN				1.C FE	10,141	100.2193	10,163	10,141	10,144	0	(5)	0	0	5.404	5.353	JJ	272	548	07/22/2004	07/02/2025
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2				1.A FE	1,109,024	87.4836	978,051	1,117,983	1,110,321	0	187	0	0	3.610	3.718	MON	1,794	40,357	02/02/2018	01/17/2073
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2			4	1.A FE	1,313,510	86.1272	1,128,557	1,310,337	1,313,167	0	243	0	0	3.500	3.467	MON	2,038	45,857	10/25/2017	06/15/2077

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
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20			4	1.A FE	2,420,076	85.2265	2,081,066	2,441,807	2,435,637	0	146	0	0	3.260	3.298	MON	3,538	79,603	06/01/2015	09/15/2072
15186P-AA-6	Centerbridge Credit Fund-CBCF 2021-1A A		D		1.A FE	1,000,000	92.2590	922,590	1,000,000	1,000,000	0	0	0	0	3.164	3.164	JAJO	5,801	31,640	04/08/2021	07/25/2039
15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1		D		1.A FE	208,967	100.0595	209,091	208,967	208,967	0	0	0	0	6.318	5.725	JAJO	2,860	14,611	06/29/2018	07/15/2030
62946A-AB-0	NP SPE II LLC-NPRL 2016-1A A2				2.A FE	2,060,469	96.5785	1,931,569	2,000,000	2,010,114	0	(7,304)	0	0	5.438	5.035	MON	3,323	108,760	11/10/2016	04/20/2046
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW				1.C FE	730,056	96.3927	691,617	717,500	722,696	0	(6,081)	0	0	3.395	3.026	MON	744	24,359	02/03/2020	01/20/2050
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A2IW				1.C FE	1,270,865	95.1405	1,137,721	1,195,833	1,226,305	0	(14,287)	0	0	2.745	1.469	MON	1,003	32,826	06/15/2020	01/20/2050
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN				2.B	219,667	99.0309	217,539	219,668	219,671	0	2	0	0	5.298	5.297	MON	679	11,624	12/09/2004	01/11/2027
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A				1.F FE	2,540,678	97.8963	2,385,950	2,437,223	2,482,034	0	(6,288)	0	0	5.194	4.541	MON	5,275	126,589	01/17/2019	10/16/2040
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						184,998,264	XXX	179,776,756	187,173,687	184,313,237	0	(102,498)	0	0	XXX	XXX	XXX	1,434,218	9,822,587	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,410,425,426	XXX	1,334,861,840	1,410,488,025	1,407,633,742	16,249	1,326,743	893,595	0	XXX	XXX	XXX	13,454,407	59,255,901	XXX	XXX
05565Q-DU-9	BP Capital Markets PLC-SUBORDINATED		D	2	1.G FE	1,920,000	99.1951	1,983,902	2,000,000	1,920,004	0	5	0	0	4.375	4.557	JJ	24,063	87,500	01/11/2023	01/01/9999
53944Y-AV-5	Lloyds Banking Group PLC-SUBORDINATED		D	2	2.C FE	1,072,961	103.8110	1,118,044	1,077,000	1,072,990	0	0	0	0	8.000	8.030	JAJO	957	86,160	03/07/2023	01/01/9999
G7S40C-AG-8	Rothesay Life PLC-ROTHLF 4 7/8 PERP		D	2	2.B FE	1,380,000	93.1008	1,862,015	2,000,000	1,379,796	0	2	0	0	4.875	7.065	JJ	21,125	97,500	10/11/2022	01/01/9999
X10001-AA-7	Allianz SE-ALVGR 3 1/2 PERP		D	2	1.F FE	1,697,500	96.1750	1,923,500	2,000,000	1,697,595	0	32	0	0	3.500	4.125	JAN	46,861	70,000	11/30/2022	01/01/9999
29250N-BN-4	Enbridge Inc-ENBCN 7 3/8 01/15/2083		A	2	2.C FE	2,000,000	101.0375	2,020,750	2,000,000	2,000,000	0	0	0	0	7.375	7.375	JJ	68,014	147,500	09/15/2022	01/15/2083
89356B-AG-3	Transcanada Trust-TRPCN 5.6 03/07/2082		A	2	2.C FE	1,830,000	94.9001	1,898,001	2,000,000	1,830,519	0	323	0	0	5.600	6.136	MS	35,467	112,000	02/03/2023	03/07/2082
949746-TD-3	Wells Fargo & Co-WFC 3.9 PERP			2	2.B FE	1,730,000	97.0041	1,940,082	2,000,000	1,730,031	0	14	0	0	3.900	4.509	JAJO	3,467	78,000	09/26/2022	01/01/9999
902973-BC-9	US Bancorp-USB 3.7 PERP			2	2.B FE	1,560,000	94.3750	1,887,500	2,000,000	1,560,047	0	21	0	0	3.700	4.745	JAJO	15,622	74,000	11/02/2022	01/01/9999
06055H-AB-9	Bank of America Corp-BAC 6 1/8 PERP			2	2.B FE	1,970,000	100.8800	2,017,600	2,000,000	1,970,010	0	0	0	0	6.125	6.218	JAJO	21,778	122,500	12/14/2022	01/01/9999
89832Q-AF-6	Truist Financial Corp-TFC 5.1 PERP			2	2.C FE	2,000,000	96.9181	1,938,363	2,000,000	2,000,000	0	0	0	0	5.100	5.100	JJ	34,000	102,000	06/16/2020	01/01/9999
59156R-BT-4	MetLife Inc-MET 5 7/8 PERP			2	2.B FE	2,000,000	99.8242	1,996,483	2,000,000	2,000,010	0	(60)	0	0	5.875	5.871	JJ	34,597	117,500	03/20/2018	01/01/9999
638612-AJ-0	Nationwide Financial Ser-NATMUT 6 3/4 05				2.B FE	1,950,000	102.6888	2,053,775	2,000,000	1,954,313	0	2,247	0	0	6.750	7.028	MN	17,250	135,000	01/10/2023	05/15/2037
89117F-8Z-5	Toronto-Dominion Bank/Th-TD 8 1/8 10/31/		A	2	2.B FE	1,835,000	104.6510	1,920,346	1,835,000	1,835,000	0	0	0	0	8.125	8.125	JAJO	25,263	149,094	10/06/2022	10/31/2082
654579-AH-4	Nippon Life Insurance Co-SUBORDINATED		D	2	1.G FE	2,000,000	85.6631	1,713,262	2,000,000	2,000,000	0	0	0	0	2.750	2.750	JJ	24,444	55,000	01/13/2021	01/21/2051
534187-BR-9	Lincoln National Corp-SENIOR UNSECURED			2	2.C FE	437,000	108.7625	475,292	437,000	437,000	0	0	0	0	9.250	9.250	JJ	13,474	40,423	11/15/2022	01/01/9999
14387R-40-1	Carolina First Mortgage -SUBORDINATED				1.F FE	3,066,250	115.7500	2,315,000	20	2,581,468	0	(78,555)	0	0	11.125	5.471	JAJO	37,701	222,500	01/09/2019	01/31/2031
25746U-DM-8	Dominion Energy Inc-D 4.35 PERP			2	2.C FE	1,680,000	96.9107	1,938,214	2,000,000	1,679,966	0	9	0	0	4.350	5.179	JJ	18,367	87,000	11/16/2022	01/01/9999
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						30,128,711	XXX	31,002,129	29,349,020	29,648,749	0	(75,962)	0	0	XXX	XXX	XXX	442,450	1,783,677	XXX	XXX
1309999999. Total - Hybrid Securities						30,128,711	XXX	31,002,129	29,349,020	29,648,749	0	(75,962)	0	0	XXX	XXX	XXX	442,450	1,783,677	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						1,280,193,963	XXX	1,210,156,301	1,247,354,754	1,271,332,479	0	(89,934)	0	0	XXX	XXX	XXX	13,647,319	52,414,081	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						131,826,054	XXX	111,985,809	145,338,943	129,798,265	16,249	245,943	893,595	0	XXX	XXX	XXX	622,284	5,355,646	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						47,695,237	XXX	42,929,917	48,627,408	48,288,663	0	341,316	0	0	XXX	XXX	XXX	145,468	1,773,505	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						184,998,264	XXX	179,776,756	187,173,687	184,313,237	0	(102,498)	0	0	XXX	XXX	XXX	1,434,218	9,822,587	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						1,644,713,518	XXX	1,544,848,783	1,628,494,792	1,633,732,644	16,249	394,827	893,595	0	XXX	XXX	XXX	15,849,288	69,365,819	XXX	XXX

1.
Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 245,997,052	1B ..$ 51,016,840	1C ..$ 129,256,961	1D ..$ 63,376,338	1E ..$ 39,146,105	1F .. $ 129,309,503	1G ..$ 211,859,994
1B	2A ...$ 281,494,589	2B ..$ 305,697,379	2C ..$ 151,913,736				
1C	3A ...$ 4,275,435	3B ..$ 1,901,919	3C ..$ 9,901,262				
1D	4A ...$ 2,186,414	4B ..$ 838,220	4C ..$ 457,670				
1E	5A ...$ 4,418,729	5B ..$ 410,859	5C ..$ 273,639				
1F	6 .....$ 0						

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
534187-88-5	Lincoln National Corp-PREFERRED STOCK			80,000.000	25.00	0.000	2,210,400	27.630	2,210,400	2,000,000	0	180,000	0	29,600	0	0	29,600	0	2.C FE	11/15/2022
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							2,210,400	XXX	2,210,400	2,000,000	0	180,000	0	29,600	0	0	29,600	0	XXX	XXX
759351-88-5	Reinsurance Group of Ame-REINSURANCE GRO			80,000.000	25.00	0.000	2,000,000	26.067	2,085,336	2,000,000	35,625	142,500	0	0	0	0	0	0	2.B FE	09/15/2022
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							2,000,000	XXX	2,085,336	2,000,000	35,625	142,500	0	0	0	0	0	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							4,210,400	XXX	4,295,736	4,000,000	35,625	322,500	0	29,600	0	0	29,600	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							4,210,400	XXX	4,295,736	4,000,000	35,625	322,500	0	29,600	0	0	29,600	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 ..$ 2,000,000 2C ..$ 2,210,400

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

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

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

1F 6 .....$ 0

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09628D-10-4	Bluestem Group Inc-COMMON STOCK			689.000	7	0.010	7	158	0	48	0	83	0	83	0	12/31/2014	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					7	XXX	7	158	0	48	0	83	0	83	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					7	XXX	7	158	0	48	0	83	0	83	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
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					7	XXX	7	158	0	48	0	83	0	83	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					4,210,407	XXX	4,295,743	4,000,158	35,625	322,548	0	29,683	0	29,683	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
91282C-LR-0	T 4 1/8 10/31/29		11/15/2024	BNP PARIBAS		297,340	300,000	615
91282C-MA-6	United States Treasury N-UNSECURED		12/10/2024	BANK OF MONTREAL		500,723	500,000	623
0109999999. Subtotal - Bonds - U.S. Governments						798,063	800,000	1,238
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		02/17/2024	PAYUP		19,958	19,958	0
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		11/01/2024	PAYUP		0	1,070	0
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		01/01/2024	VARIOUS		0	5,008	0
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		10/01/2024	PAYUP		0	122	0
47232O-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		11/25/2024	PAYUP		0	553	0
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A		04/01/2024	PAYUP		0	3,553	0
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		03/01/2024	VARIOUS		0	15	0
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB		06/01/2024	PAYUP		0	669	0
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		03/01/2024	PAYUP		0	6	0
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		10/01/2024	PAYUP		0	18	0
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		08/01/2024	PAYUP		0	24	0
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		08/01/2024	PAYUP		0	33	0
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8		08/25/2024	PAYUP		0	23	0
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		06/01/2024	PAYUP		(17,354)	271	0
756109-CB-8	Realty Income Corp-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		2,076,117	2,000,000	1,778
594918-CN-2	Microsoft Corp-SENIOR UNSECURED		06/10/2024	EXCHANGE OFFER		2,014,053	2,000,000	0
94106L-CB-3	WM 4 1/2 03/15/28		11/05/2024	MORGAN		3,992,760	4,000,000	1,000
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,085,534	8,031,323	2,778
2509999997. Total - Bonds - Part 3						8,883,597	8,831,323	4,016
2509999998. Total - Bonds - Part 5						0	0	0
2509999999. Total - Bonds						8,883,597	8,831,323	4,016
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						8,883,597	XXX	4,016

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
912828-YV-6	United States Treasury N-UNSECURED		11/30/2024	MATURITY		250,000	250,000	247,363	249,498	0	502	0	502	0	250,000	0	0	0	3,750	11/30/2024
91282C-GD-7	United States Treasury N-UNSECURED		12/31/2024	MATURITY		500,000	500,000	499,961	499,983	0	17	0	17	0	500,000	0	0	0	21,256	12/31/2024
0109999999. Subtotal - Bonds - U.S. Governments						750,000	750,000	747,324	749,481	0	519	0	519	0	750,000	0	0	0	25,006	XXX
50065W-AF-3	Korea National Oil Corp-SENIOR UNSECURED	D	01/23/2024	MATURITY		1,000,000	1,000,000	994,460	999,938	0	62	0	62	0	1,000,000	0	0	0	20,000	01/23/2024
0309999999. Subtotal - Bonds - All Other Governments						1,000,000	1,000,000	994,460	999,938	0	62	0	62	0	1,000,000	0	0	0	20,000	XXX
605580-5Q-8	State of Mississippi-GENERAL OBLIGATION		10/01/2024	CALL 100		277,000	277,000	307,952	287,854	0	1,385	0	1,385	0	289,239	0	(12,239)	(12,239)	15,343	10/01/2029
686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT		06/30/2024	SINKING PAYMENT		386,920	386,920	428,104	402,935	0	(16,015)	0	(16,015)	0	386,920	0	0	0	18,414	06/30/2028
87122N-EZ-8	Sycamore Community City -GENERAL OBLIGAT		12/02/2024	CALL 100		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	7,235	12/01/2025
882723-PU-7	State of Texas-GENERAL OBLIGATION UNLTD		10/01/2024	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	34,230	10/01/2026
882723-PV-5	State of Texas-GENERAL OBLIGATION UNLTD		10/01/2024	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,730	10/01/2027
93974C-PL-8	State of Washington-GENERAL OBLIGATION U		04/01/2024	CALL 100.070999		2,001,420	2,000,000	2,325,220	2,142,997	0	(5,805)	0	(5,805)	0	2,137,192	0	(135,772)	(135,772)	71,747	08/01/2029
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,795,340	4,793,920	5,191,276	4,963,786	0	(20,435)	0	(20,435)	0	4,943,351	0	(148,011)	(148,011)	182,699	XXX
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD		03/01/2024	CALL 100		125,000	125,000	152,920	139,766	0	(241)	0	(241)	0	139,526	0	(14,526)	(14,526)	3,931	03/01/2032
718814-ZZ-2	PHOENIX AZ-BUILD AMERICA GENERAL OBLIGAT		07/01/2024	CALL 100		135,000	135,000	160,275	148,315	0	1,967	0	1,967	0	150,282	0	(15,282)	(15,282)	7,113	07/01/2034
544646-XY-3	LOS ANGELES CA UNIF SCH-BUILD AMERICA GE		04/30/2024	CALL 100.334		1,003,340	1,000,000	1,086,000	1,037,747	0	(2,072)	0	(2,072)	0	1,035,675	0	(32,335)	(32,335)	47,798	07/01/2029
05914F-JP-6	County of Baltimore MD-GENERAL OBLIGATIO		10/18/2024	CALL 100		2,000,000	2,000,000	2,253,680	2,063,193	0	(17,163)	0	(17,163)	0	2,046,030	0	(46,030)	(46,030)	85,786	11/01/2026
602245-UM-2	County of Milwaukee WI-GENERAL OBLIGATIO		12/01/2024	SINKING PAYMENT		49,765	49,765	68,977	56,893	0	(7,128)	0	(7,128)	0	49,765	0	0	0	3,404	12/01/2028
73723R-J6-1	City of Portsmouth VA-GENERAL OBLIGATION		02/01/2024	CALL 100		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	197	02/01/2030
981305-SA-4	City of Worcester MA-GENERAL OBLIGATION		01/01/2024	CALL 100		90,000	90,000	95,710	91,858	0	(648)	0	(648)	0	91,210	0	(1,210)	(1,210)	3,415	01/01/2028
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,413,105	3,409,765	3,827,562	3,547,772	0	(25,285)	0	(25,285)	0	3,522,488	0	(109,383)	(109,383)	151,644	XXX
25477G-EV-3	District of Columbia-REVENUE BONDS		10/02/2024	CALL 100.609001		1,006,090	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	6,090	6,090	44,163	12/01/2026
927793-TC-3	VIRGINIA ST CMWLTH TRANSPRTN-BUILD AMERI		03/14/2024	CALL 100.43		2,008,600	2,000,000	2,448,300	2,275,763	0	(3,964)	0	(3,964)	0	2,271,799	0	(263,199)	(263,199)	35,369	05/15/2035
544712-2H-4	LOS ANGELES CNTY CA MET -REVENUE BONDS		10/30/2024	CALL 105.357002		4,214,280	4,000,000	5,065,820	4,771,538	0	(30,616)	0	(30,616)	0	4,740,922	0	(526,641)	(526,641)	209,646	06/01/2039
544525-NZ-7	LOS ANGELES CA DEPT OF W-REVENUE BONDS		05/24/2024	CALL 102.572998		1,025,730	1,000,000	1,214,060	1,163,590	0	(2,986)	0	(2,986)	0	1,160,605	0	(134,875)	(134,875)	53,905	07/01/2039
04048R-DS-2	Arizona State University-REVENUE BONDS		05/10/2024	CALL 102.039001		1,020,390	1,000,000	1,285,310	1,121,213	0	(5,952)	0	(5,952)	0	1,115,260	0	(94,870)	(94,870)	53,251	07/01/2030
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		12/01/2024	PAYDOWN		46,793	46,793	47,575	47,486	0	(694)	0	(694)	0	46,793	0	0	0	1,121	11/01/2049
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		12/01/2024	PAYDOWN		210,181	210,181	208,801	208,905	0	1,276	0	1,276	0	210,181	0	0	0	2,357	05/01/2051
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		12/01/2024	PAYDOWN		122,528	122,528	125,476	125,422	0	(2,894)	0	(2,894)	0	122,528	0	0	0	1,749	05/01/2051
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		12/01/2024	PAYDOWN		439,310	439,310	435,192	435,484	0	3,826	0	3,826	0	439,310	0	0	0	4,998	04/01/2051
130795-Z6-7	California Statewide Com-REVENUE BONDS		05/15/2024	CALL 100		40,000	40,000	55,350	51,890	0	(176)	0	(176)	0	51,714	0	(11,714)	(11,714)	1,510	05/15/2040
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		12/01/2024	CALL 100		43,171	43,171	44,457	43,699	0	(92)	0	(92)	0	43,607	0	(436)	(436)	1,107	03/01/2048
31383S-RS-1	Fannie Mae Pool-POOL #511797		12/01/2024	PAYDOWN		282	282	282	275	0	7	0	7	0	282	0	0	0	9	05/01/2031
31406J-2L-6	Fannie Mae Pool-POOL #811779		12/01/2024	PAYDOWN		1,796	1,796	1,825	1,294	0	501	0	501	0	1,796	0	0	0	72	01/01/2035
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		12/01/2024	PAYDOWN		228,427	228,427	228,998	228,932	0	(505)	0	(505)	0	228,427	0	0	0	2,057	01/01/2051
3140K0-EL-8	Fannie Mae Pool-POOL #B04638		12/01/2024	PAYDOWN		14,971	14,971	14,997	14,985	0	(14)	0	(14)	0	14,971	0	0	0	244	11/01/2049
454624-U5-4	Indiana Bond Bank-REVENUE BONDS		01/15/2024	MATURITY		220,000	220,000	224,943	220,000	0	0	0	0	0	220,000	0	0	0	6,039	01/15/2024
45129W-KB-5	Idaho Housing & Finance -REVENUE BONDS		07/15/2024	CALL 100		95,000	95,000	119,689	103,480	0	(435)	0	(435)	0	103,044	0	(8,044)	(8,044)	6,031	07/15/2028
452227-JN-2	State of Illinois-REVENUE BONDS		06/15/2024	SINKING PAYMENT		133,333	133,333	133,333	133,333	0	0	0	0	0	133,333	0	0	0	3,080	06/15/2038
31400B-N5-3	Fannie Mae Pool-POOL #CA4011		12/01/2024	PAYDOWN		5,491	5,491	5,577	5,568	0	(77)	0	(77)	0	5,491	0	0	0	117	08/01/2049
3140QC-DT-0	Fannie Mae Pool-POOL #CA4613		12/01/2024	PAYDOWN		44,540	44,540	45,245	45,194	0	(654)	0	(654)	0	44,540	0	0	0	797	11/01/2049
31418D-YR-7	Fannie Mae Pool-POOL #MA4319		12/01/2024	PAYDOWN		445,669	445,669	444,033	444,172	0	1,406	0	1,406	0	445,669	0	0	0	5,084	04/01/2051
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS		11/01/2024	CALL 100		49,864	49,864	49,864	49,864	0	0	0	0	0	49,864	0	0	0	994	03/01/2048
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS		12/01/2024	CALL 100		52,982	52,982	52,982	52,982	0	0	0	0	0	52,982	0	0	0	762	01/01/2049
575832-R2-8	Massachusetts State Coll-REVENUE BONDS		05/01/2024	CALL 100		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	6,367	05/01/2025
47770V-AY-6	JobsOhio Beverage System-REVENUE BONDS		01/01/2024	CALL 100		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	4,234	01/01/2029
604115-BA-2	Minnesota Public Facilit-REVENUE BONDS		01/19/2024	CALL 100.849998		1,008,500	1,000,000	1,084,930	1,024,381	0	(349)	0	(349)	0	1,024,032	0	(15,532)	(15,532)	19,646	03/01/2027
604115-BB-0	Minnesota Public Facilit-REVENUE BONDS		01/19/2024	CALL 102.267998		1,022,680	1,000,000	1,089,050	1,031,461	0	(333)	0	(333)	0	1,031,128	0	(8,448)	(8,448)	20,125	03/01/2028
60636Y-KJ-9	Missouri Housing Develop-REVENUE BONDS		07/24/2024	CALL 100		310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	12,379	07/01/2028
60636Y-KK-6	Missouri Housing Develop-REVENUE BONDS		07/24/2024	CALL 100		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	17,438	07/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		12/02/2024	CALL 100		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,311	11/01/2041
64966T-FD-1	New York City Housing De-REVENUE BONDS		12/06/2024	CALL 100		3,000,000	3,000,000	3,063,744	3,003,289	0	(289)	0	(289)	0	3,003,000	0	(3,000)	(3,000)	131,028	02/15/2048
64972C-BD-4	New York City Housing De-REVENUE BONDS		11/15/2024	CALL 100		206,682	206,682	206,682	206,682	0	0	0	0	0	206,682	0	0	0	5,655	06/15/2036
641667-NZ-9	New Albany-Floyd County -REVENUE BONDS		07/15/2024	CALL 100		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	6,287	01/15/2027
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		11/01/2024	CALL 100		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	467	09/01/2040
686087-MP-9	State of Oregon Housing -REVENUE BONDS		07/01/2024	CALL 100		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,735	07/01/2033
690353-RX-7	United States Internatio-UNSECURED		08/27/2024	SINKING PAYMENT		153,956	153,956	153,956	153,959	0	(3)	0	(3)	0	153,956	0	0	0	5,158	02/27/2027
690353-XM-4	United States Internatio-SENIOR UNSECURE		12/15/2024	SINKING PAYMENT		114,286	114,286	114,286	114,286	0	0	0	0	0	114,286	0	0	0	2,564	12/15/2030
835574-CB-8	County of Sonoma CA-REVENUE BONDS		12/01/2024	CALL 100		235,000	235,000	252,754	241,146	0	660	0	660	0	241,806	0	(6,806)	(6,806)	14,100	12/01/2029
88275F-NU-9	Texas Department of Hous-REVENUE BONDS		12/03/2024	CALL 100		35,000	35,000	35,000	35,009	0	(2)	0	(2)	0	35,006	0	(6)	(6)	948	09/01/2039
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		12/25/2024	CALL 100		41,501	41,501	41,501	41,501	0	0	0	0	0	41,501	0	0	0	998	12/25/2043
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		12/25/2024	CALL 100		66,064	66,064	66,064	66,064	0	0	0	0	0	66,064	0	0	0	1,459	10/25/2037
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		12/25/2024	CALL 100		62,330	62,330	62,330	62,319	0	0	0	0	0	62,319	0	11	11	1,287	06/25/2041
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		12/25/2024	CALL 100		35,458	35,458	35,458	35,458	0	0	0	0	0	35,458	0	0	0	581	10/25/2049
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		12/25/2024	CALL 100		40,876	40,876	40,876	40,857	0	0	0	0	0	40,857	0	19	19	841	08/25/2042
91412G-GX-7	University of California-REVENUE BONDS		08/01/2024	VARIOUS		630,655	625,000	658,850	641,430	0	(5,457)	0	(5,457)	0	635,974	0	(5,318)	(5,318)	20,611	05/15/2031
92778L-BK-5	Virginia Commonwealth Un-REVENUE BONDS		01/01/2024	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,290	01/01/2024
940093-R4-1	Washington State Univers-REVENUE BONDS		10/01/2024	CALL 100		410,000	410,000	530,450	427,053	0	12,486	0	12,486	0	439,539	0	(29,539)	(29,539)	24,559	10/01/2027
0909999999. Subtotal - Bonds - U.S. Special Revenues						21,172,416	20,860,491	23,328,040	22,309,964	0	(35,330)	0	(35,330)	0	22,274,726	0	(1,102,308)	(1,102,308)	753,530	XXX
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		12/15/2024	PAYDOWN		31,286	31,286	31,279	31,180	0	105	0	105	0	31,286	0	0	0	664	12/15/2048
161175-AY-0	CHARTER COMM OPT LLC/CAP-FIRST LIEN		05/24/2024	CA_CASH_CLOSE		1,483,504	1,539,000	1,539,000	1,539,000	0	0	0	0	0	1,539,000	0	(55,496)	(55,496)	98,683	07/23/2025
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		12/15/2024	PAYDOWN		160,919	160,919	157,796	160,075	0	844	0	844	0	160,919	0	0	0	3,697	01/15/2042
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		11/15/2024	PAYDOWN		27,558	27,558	27,545	27,548	0	10	0	10	0	27,558	0	0	0	605	01/15/2071
02377B-AB-2	AMER AIRLN 15-2 AA PTT-FIRST LIEN		09/22/2024	SINKING PAYMENT		94,786	94,786	94,786	94,802	0	(16)	0	(16)	0	94,786	0	0	0	2,559	09/22/2027
90932L-AA-5	UNITED AIR 2015-1 AA PTT-FIRST LIEN		12/01/2024	SINKING PAYMENT		145,060	145,060	145,060	145,084	0	(24)	0	(24)	0	145,060	0	0	0	3,753	12/01/2027
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		01/25/2024	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	77	07/25/2047
42217K-BC-9	WELLTOWER INC-NOTE		01/15/2024	MATURITY		2,000,000	2,000,000	1,979,160	2,020,575	0	(20,575)	0	(20,575)	0	2,000,000	0	0	0	45,000	01/15/2024
907818-DV-7	UNION PACIFIC CORP-SENIOR UNSECURED NOTE		03/15/2024	MATURITY		10,000,000	10,000,000	9,888,700	9,973,662	0	26,338	0	26,338	0	10,000,000	0	0	0	187,500	03/15/2024
008252-AM-0	Affiliated Managers Grou-SENIOR UNSECURE		02/15/2024	MATURITY		3,000,000	3,000,000	2,973,930	2,999,493	0	507	0	507	0	3,000,000	0	0	0	63,750	02/15/2024
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		12/15/2024	PAYDOWN		43,676	43,676	43,652	43,651	0	25	0	25	0	43,676	0	0	0	1,065	03/15/2063
90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE		10/11/2024	SINKING PAYMENT		53,259	53,259	53,259	53,268	0	(9)	0	(9)	0	53,259	0	0	0	1,597	04/11/2026
06051G-FF-1	Bank of America Corp-SENIOR UNSECURED NO		04/01/2024	MATURITY		541,000	541,000	538,971	540,916	0	84	0	84	0	541,000	0	0	0	10,820	04/01/2024
860630-AD-4	Stifel Financial Corp-SENIOR UNSECURED N		07/18/2024	MATURITY		1,000,000	1,000,000	986,660	998,864	0	1,136	0	1,136	0	1,000,000	0	0	0	42,500	07/18/2024
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		12/15/2024	PAYDOWN		114,272	114,272	113,356	113,470	0	802	0	802	0	114,272	0	0	0	2,275	01/17/2073
126650-CF-5	CVS Health Corp-SENIOR UNSECURED NOTE		08/12/2024	MATURITY		5,000,000	5,000,000	4,898,941	4,951,704	0	48,296	0	48,296	0	5,000,000	0	0	0	168,750	08/12/2024
680033-AC-1	Old National Bancorp/IN-SENIOR UNSECURED		08/15/2024	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,250	08/15/2024
46625H-JY-7	JPMorgan Chase & Co-SUBORDINATED NOTE		09/10/2024	MATURITY		2,000,000	2,000,000	1,989,500	1,999,082	0	918	0	918	0	2,000,000	0	0	0	77,500	09/10/2024
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		03/01/2024	PAYDOWN		835,196	835,196	835,154	834,917	0	279	0	279	0	835,196	0	0	0	7,890	10/01/2036
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		12/25/2024	PAYDOWN		37,618	37,618	37,608	37,614	0	5	0	5	0	37,618	0	0	0	566	10/25/2040
89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		05/30/2024	PAYDOWN		837,131	837,131	837,131	837,191	0	(59)	0	(59)	0	837,131	0	0	0	29,542	11/16/2039
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT		09/15/2024	SINKING PAYMENT		119,000	119,000	119,000	119,000	0	0	0	0	0	119,000	0	0	0	5,355	03/15/2025
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		12/01/2024	PAYDOWN		6,992	11,248	6,728	7,606	0	2,065	0	2,065	0	6,992	0	0	0	349	04/01/2037
28932M-AA-3	Elm Road Generating Stat-SECURED NOTE		08/11/2024	SINKING PAYMENT		121,231	121,231	121,231	121,234	0	(3)	0	(3)	0	121,231	0	0	0	4,757	02/11/2030
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		12/01/2024	PAYDOWN		13,298	13,298	11,003	11,425	0	2,256	361	1,895	0	13,298	0	0	0	500	01/01/2037
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		12/01/2024	PAYDOWN		80,625	80,706	73,139	73,713	0	6,806	0	6,806	0	80,625	0	0	0	2,911	09/01/2035
04015C-AA-6	ARES FINANCE CO LLC-UNSECURED NOTE		10/08/2024	MATURITY		2,000,000	2,000,000	1,965,360	1,996,736	0	3,264	0	3,264	0	2,000,000	0	0	0	80,000	10/08/2024
064255-AW-2	Bank of Tokyo-Mitsubishi-JUNIIOR SUBORDI	D	03/10/2024	MATURITY		3,000,000	3,000,000	2,993,550	2,999,745	0	255	0	255	0	3,000,000	0	0	0	56,250	03/10/2024
78403D-AH-3	SBA TOWER TRUST-SECURED NOTE		10/11/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	63,624	10/15/2049
03330P-AA-7	ANCHORAGE CREDIT FUNDING-SERIES 18-5A CL	D	10/25/2024	PAYDOWN		836,446	836,446	836,446	836,446	0	0	0	0	0	836,446	0	0	0	26,152	04/25/2036

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
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		12/15/2024	PAYDOWN		120,214	120,214	120,505	120,451	0	(237)	0	(237)	0	120,214	0	0	0	2,152	06/15/2077
543190-AA-0	LONGTRAIN LEASING III LL-SERIES 2015-1A		09/30/2024	PAYDOWN		663,943	663,943	643,298	662,706	0	1,237	0	1,237	0	663,943	0	0	0	17,312	01/15/2045
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		12/15/2024	PAYDOWN		245,369	245,369	243,185	244,734	0	635	0	635	0	245,369	0	0	0	4,437	09/15/2072
313747-AU-1	Federal Realty Investmen-SENIOR UNSECURE		01/15/2024	MATURITY		1,000,000	1,000,000	990,180	999,940	0	60	0	60	0	1,000,000	0	0	0	19,750	01/15/2024
037833-AS-9	APPLE INC-SR UNSECURED		05/06/2024	MATURITY		3,000,000	3,000,000	2,997,480	2,999,825	0	175	0	175	0	3,000,000	0	0	0	88,064	05/06/2024
22546Q-AP-2	CREDIT SUISSE NEW YORK-SR UNSECURED	D	09/09/2024	MATURITY		2,000,000	2,000,000	1,988,720	1,999,038	0	962	0	962	0	2,000,000	0	0	0	72,500	09/09/2024
89153V-AL-3	Total Capital Internatio-SR UNSECURED	D	04/10/2024	MATURITY		3,000,000	3,000,000	2,977,470	2,999,177	0	823	0	823	0	3,000,000	0	0	0	56,250	04/10/2024
61746B-DQ-6	Morgan Stanley-SR UNSECURED		04/29/2024	MATURITY		2,000,000	2,000,000	1,982,480	1,999,243	0	757	0	757	0	2,000,000	0	0	0	38,750	04/29/2024
87612E-BD-7	TARGET CORP-SR UNSECURED		07/01/2024	MATURITY		2,000,000	2,000,000	1,991,120	1,999,479	0	521	0	521	0	2,000,000	0	0	0	70,000	07/01/2024
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		12/20/2024	PAYDOWN		5,000	5,000	4,920	4,977	0	23	0	23	0	5,000	0	0	0	113	04/20/2045
07274E-AG-8	BAYER US FINANCE LLC-SR UNSECURED		10/08/2024	MATURITY		1,000,000	1,000,000	990,110	999,092	0	908	0	908	0	1,000,000	0	0	0	33,750	10/08/2024
24422E-SP-5	John Deere Capital Corp-SR UNSECURED		06/12/2024	MATURITY		2,000,000	2,000,000	1,998,480	1,999,901	0	99	0	99	0	2,000,000	0	0	0	33,500	06/12/2024
886546-AB-6	TIFFANY & CO-SR UNSECURED		10/01/2024	MATURITY		1,000,000	1,000,000	997,020	999,710	0	290	0	290	0	1,000,000	0	0	0	38,000	10/01/2024
969457-BW-9	Williams Cos Inc/The-SENIOR UNSECURED		06/24/2024	MATURITY		250,000	250,000	249,345	249,959	0	41	0	41	0	250,000	0	0	0	5,688	06/24/2024
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-		12/15/2024	PAYDOWN		76,040	76,040	76,191	76,157	0	(116)	0	(116)	0	76,040	0	0	0	1,539	03/15/2058
84858D-AA-6	SPIRIT AIR 2015-1 PTT A-SECURED		06/04/2024	VARIOUS		525,497	563,234	563,234	563,391	0	(21)	0	(21)	0	563,370	0	(37,873)	(37,873)	15,476	04/01/2028
90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE		09/03/2024	SINKING PAYMENT		54,223	54,223	54,223	54,236	0	(13)	0	(13)	0	54,223	0	0	0	1,524	09/03/2026
02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C		12/01/2024	PAYDOWN		10,124	10,124	10,124	10,121	0	3	0	3	0	10,124	0	0	0	219	10/01/2052
17275G-AA-4	CIRUS-2018-1A A	D	07/25/2024	PAYDOWN		402,358	402,358	402,358	402,358	0	0	0	0	0	402,358	0	0	0	19,313	01/25/2037
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		01/25/2024	PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	56	10/25/2045
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	11/15/2024	PAYDOWN		161,635	161,635	157,075	159,732	0	1,903	0	1,903	0	161,635	0	0	0	2,360	12/15/2038
84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN		06/05/2024	VARIOUS		616,233	696,969	696,969	697,135	0	(22)	0	(22)	0	697,113	0	(80,881)	(80,881)	18,763	02/15/2030
233046-AF-8	DNKN 2017-1A A2II		11/20/2024	PAYDOWN		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,008	11/20/2047
404280-AW-9	HSBC Holdings PLC-SENIOR UNSECURED	D	05/17/2024	CA_CASH_CLOSE		1,974,860	2,000,000	1,997,100	1,999,245	0	107	0	107	0	1,999,351	0	(24,491)	(24,491)	59,483	03/08/2026
03073E-AL-9	AMERISOURCEBERGEN CORP-SR UNSECURED		05/15/2024	MATURITY		1,000,000	1,000,000	997,150	999,854	0	146	0	146	0	1,000,000	0	0	0	17,000	05/15/2024
40434C-AD-7	HSBC USA INC-SR UNSECURED		06/23/2024	MATURITY		2,000,000	2,000,000	1,991,480	1,999,521	0	479	0	479	0	2,000,000	0	0	0	34,611	06/23/2024
03076C-AG-1	AMERIPRISE FINANCIAL INC-SR UNSECURED		10/15/2024	MATURITY		2,000,000	2,000,000	1,993,120	1,999,323	0	677	0	677	0	2,000,000	0	0	0	74,000	10/15/2024
149123-CC-3	CATERPILLAR INC-SR UNSECURED		05/15/2024	MATURITY		1,000,000	1,000,000	999,830	999,972	0	28	0	28	0	1,000,000	0	0	0	17,000	05/15/2024
166764-AH-3	CHEVRON CORP-SR UNSECURED		08/20/2024	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/24/2025
05578D-AG-7	BPCE SA-SR UNSECURED	D	04/15/2024	MATURITY		4,000,000	4,000,000	3,992,800	3,999,592	0	408	0	408	0	4,000,000	0	0	0	80,000	04/15/2024
38141E-C2-3	GOLDMAN SACHS GROUP INC-SR UNSECURED		07/08/2024	MATURITY		3,000,000	3,000,000	2,996,040	2,999,742	0	258	0	258	0	3,000,000	0	0	0	115,500	07/08/2024
040555-CQ-5	ARIZONA PUBLIC SERVICE-SR UNSECURED		06/15/2024	MATURITY		3,000,000	3,000,000	2,997,240	2,999,828	0	172	0	172	0	3,000,000	0	0	0	50,250	06/15/2024
009158-AV-8	AIR PRODUCTS & CHEMICALS-SR UNSECURED		07/31/2024	MATURITY		2,000,000	2,000,000	1,993,440	1,999,531	0	469	0	469	0	2,000,000	0	0	0	67,000	07/31/2024
828807-CR-6	SIMON PROPERTY GROUP LP-SR UNSECURED		02/01/2024	MATURITY		2,000,000	2,000,000	1,987,580	1,999,830	0	170	0	170	0	2,000,000	0	0	0	37,500	02/01/2024
91159H-HK-9	US BANCORP-SUBORDINATED		09/11/2024	MATURITY		3,000,000	3,000,000	2,993,760	2,999,422	0	578	0	578	0	3,000,000	0	0	0	108,000	09/11/2024
20030N-CR-0	Comcast Corp-SENIOR UNSECURED		04/15/2024	MATURITY		5,000,000	5,000,000	4,947,600	4,984,094	0	15,906	0	15,906	0	5,000,000	0	0	0	92,500	04/15/2024
56585A-AG-7	Marathon Petroleum Corp-SENIOR UNSECURED		09/15/2024	MATURITY		1,000,000	1,000,000	996,410	999,680	0	320	0	320	0	1,000,000	0	0	0	36,250	09/15/2024
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		12/17/2024	PAYDOWN		259,236	259,236	246,681	253,441	0	5,746	0	5,746	0	259,236	0	0	0	5,237	04/17/2049
26078J-AE-0	DowDuPont Inc-SENIOR UNSECURED		06/15/2024	CALL 105.6476497		832,503	788,000	1,031,902	999,647	0	(5,403)	0	(5,403)	0	994,244	0	(161,741)	(161,741)	24,450	11/15/2038
12531W-BA-9	CFCRE 2016-3 MTG TR PASS THRU CTF CL A-2		08/01/2024	PAYDOWN		397,072	397,072	401,038	397,787	0	(715)	0	(715)	0	397,072	0	0	0	9,522	01/01/2048
84861T-AD-0	Spirit Realty LP-SENIOR UNSECURED		01/23/2024	EXCHANGE OFFER		2,076,117	2,000,000	2,100,440	2,076,924	0	(807)	0	(807)	0	2,076,117	0	0	0	41,778	07/15/2029
04686J-AA-9	Athene Holding Ltd-SENIOR UNSECURED		11/01/2024	MORGAN		3,897,698	4,000,000	3,880,700	3,905,432	0	17,516	0	17,516	0	3,922,948	0	(25,250)	(25,250)	212,720	01/12/2028
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		12/16/2024	PAYDOWN		98,223	98,223	97,238	97,600	0	605	0	605	0	98,223	0	0	0	1,669	09/15/2065
482480-AE-0	KLA Corp-SENIOR UNSECURED		11/01/2024	MATURITY		290,000	290,000	289,269	289,916	0	84	0	84	0	290,000	0	0	0	13,485	11/01/2024
80283L-AJ-2	Santander UK PLC-SENIOR UNSECURED	D	03/13/2024	MATURITY		2,000,000	2,000,000	1,986,640	1,999,593	0	407	0	407	0	2,000,000	0	0	0	40,000	03/13/2024
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		12/26/2024	PAYDOWN		141,264	141,264	120,472	152,127	0	(11,651)	0	(11,651)	0	141,264	0	0	0	3,042	02/25/2036
478375-AG-3	Johnson Controls Interna-SENIOR UNSECURE	D	07/02/2024	MATURITY		931,000	931,000	930,516	930,902	0	98	0	98	0	931,000	0	0	0	33,749	07/02/2024
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		01/25/2024	PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	34	10/25/2049
11271R-AA-7	Brookfield Finance Inc-SENIOR UNSECURED	A	04/01/2024	MATURITY		266,000	266,000	265,314	265,961	0	39	0	39	0	266,000	0	0	0	5,320	04/01/2024
74456Q-BH-8	Public Service Electric -SECURED		08/15/2024	MATURITY		1,000,000	1,000,000	998,210	999,857	0	143	0	143	0	1,000,000	0	0	0	31,500	08/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68389X-AU-9	Oracle Corp-SENIOR UNSECURED		07/08/2024	MATURITY		4,000,000	4,000,000	3,990,920	3,999,435	0	565	0	565	0	4,000,000	0	0	0	136,000	07/08/2024
38172F-AA-6	Golub Capital Partners C-GOCAP 2017-34A	D	09/04/2024	PAYDOWN		1,570,621	1,570,621	1,570,621	1,570,621	0	0	0	0	0	1,570,621	0	0	0	76,516	03/14/2031
38176K-AC-7	Golub Capital Partners C-GOCAP 2019-42A		01/17/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,980	04/20/2031
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	D	02/22/2024	PAYDOWN		25,478	25,478	25,382	25,573	0	(96)	0	(96)	0	25,478	0	0	0	481	05/22/2039
64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A B	D	08/22/2024	PAYDOWN		500,000	500,000	480,625	481,176	0	18,824	0	18,824	0	500,000	0	0	0	30,368	04/19/2030
29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	D	05/20/2024	PAYDOWN		3,000,000	3,000,000	2,910,000	2,908,482	0	91,518	0	91,518	0	3,000,000	0	0	0	123,904	04/15/2033
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		12/15/2024	PAYDOWN		22,269	22,269	22,252	22,252	0	18	0	18	0	22,269	0	0	0	460	08/16/2060
38175B-AA-2	Golub Capital Partners C-GOCAP 2018-36A	D	11/05/2024	PAYDOWN		1,400,941	1,400,941	1,400,941	1,400,941	0	0	0	0	0	1,400,941	0	0	0	72,196	02/05/2031
38174Y-AA-3	Golub Capital Partners C-GOCAP 2015-24A	D	11/05/2024	PAYDOWN		535,983	535,983	535,983	535,983	0	0	0	0	0	535,983	0	0	0	26,421	11/05/2029
38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A	D	10/15/2024	PAYDOWN		1,152,770	1,152,770	1,152,950	1,152,770	0	0	0	0	0	1,152,770	0	0	0	54,401	05/05/2030
456837-AP-8	ING Groep NV-SENIOR UNSECURED	D	04/09/2024	MATURITY		1,000,000	1,000,000	998,500	999,877	0	123	0	123	0	1,000,000	0	0	0	17,750	04/09/2024
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D	10/15/2024	PAYDOWN		121,685	121,685	121,685	121,685	0	0	0	0	0	121,685	0	0	0	2,497	04/15/2040
G8655*-AA-2	TPG Partner Holdings, L. Senior Note Ser	C	09/30/2024	CA_CASH_CLOSE		2,764,953	2,764,953	2,764,953	2,764,953	0	0	0	0	0	2,764,953	0	0	0	82,119	09/30/2030
34961P-AL-4	Fortress Credit BSL V Lt-FCBSL 2017-2A B	D	04/11/2024	PAYDOWN		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	47,653	07/11/2030
09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A A2		10/20/2024	PAYDOWN		2,456,250	2,456,250	2,456,250	2,456,250	0	0	0	0	0	2,456,250	0	0	0	93,601	10/20/2050
12563L-AS-6	CLI Funding VI LLC-2020-3A A		12/18/2024	PAYDOWN		100,000	100,000	99,979	99,985	0	16	0	16	0	100,000	0	0	0	1,065	10/18/2045
12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		04/15/2024	PAYDOWN		394,061	394,061	394,055	394,058	0	3	0	3	0	394,061	0	0	0	6,301	11/15/2035
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		12/20/2024	PAYDOWN		28,688	28,688	28,676	28,679	0	9	0	9	0	28,688	0	0	0	249	11/20/2050
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		12/30/2024	PAYDOWN		64,971	64,971	64,969	64,969	0	2	0	2	0	64,971	0	0	0	829	02/28/2051
92343V-GF-5	Verizon Communications I-SENIOR UNSECURE		03/22/2024	MATURITY		5,000,000	5,000,000	4,810,400	4,952,751	0	47,249	0	47,249	0	5,000,000	0	0	0	18,750	03/22/2024
03765H-AB-7	Apollo Management Holdin-SENIOR UNSECURE		10/22/2024	VARIOUS		2,988,431	3,000,000	3,001,830	3,000,489	0	(206)	0	(206)	0	3,000,283	0	(11,852)	(11,852)	116,824	05/27/2026
38173M-AA-0	Golub Capital BDC Inc-SENIOR UNSECURED		04/08/2024	CALL 100		3,000,000	3,000,000	2,997,600	2,999,705	0	266	0	266	0	2,999,971	0	29	29	48,656	04/15/2024
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		10/30/2024	PAYDOWN		20,650	20,650	19,967	20,143	0	507	0	507	0	20,650	0	0	0	418	07/30/2051
04016U-AE-7	ARES XLVI CLO Ltd-ARES 2017-46A A2	D	05/20/2024	PAYDOWN		5,600,000	5,600,000	5,482,400	5,542,192	0	57,808	0	57,808	0	5,600,000	0	0	0	230,949	01/15/2030
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A		12/17/2024	PAYDOWN		185,585	185,585	185,551	185,552	0	33	0	33	0	185,585	0	0	0	1,583	07/17/2046
03665L-AA-1	Antares CLO 2018-3 LTD-ANTR 2018-3A A1	D	08/22/2024	PAYDOWN		1,685,749	1,685,749	1,685,749	1,685,864	0	(115)	0	(115)	0	1,685,749	0	0	0	89,003	01/20/2031
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A		12/15/2024	PAYDOWN		26,599	26,599	26,595	26,594	0	5	0	5	0	26,599	0	0	0	442	07/16/2040
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		12/01/2024	PAYDOWN		12,507	12,507	11,702	12,139	0	295	0	295	0	12,507	0	0	0	356	06/01/2035
00287Y-CV-9	AbbVie Inc-SENIOR UNSECURED		06/15/2024	MATURITY		2,000,000	2,000,000	2,138,480	2,007,718	0	(7,718)	0	(7,718)	0	2,000,000	0	0	0	38,500	06/15/2024
000844-AA-8	ABPCI Direct Lending Fun-ABPCI 2020-8A A	D	06/05/2024	PAYDOWN		2,000,000	2,000,000	2,007,500	2,000,000	0	0	0	0	0	2,000,000	0	0	0	95,047	04/20/2032
00180A-AA-7	AMSR 2020-SFR1 Trust-AMSR 2020-SFR1 A		11/01/2024	PAYDOWN		1,998,083	1,998,083	1,998,009	1,998,297	0	(214)	0	(214)	0	1,998,083	0	0	0	33,316	04/01/2037
00180A-AB-5	AMSR 2020-SFR1 Trust-AMSR 2020-SFR1 B		11/01/2024	PAYDOWN		500,000	500,000	499,999	500,196	0	(196)	0	(196)	0	500,000	0	0	0	9,717	04/01/2037
052528-AH-9	Australia & New Zealand -SUBORDINATED	D	03/19/2024	MATURITY		1,000,000	1,000,000	998,640	999,911	0	89	0	89	0	1,000,000	0	0	0	22,500	03/19/2024
000823-AJ-3	ABPCI Direct Lending Fun-ABPCI 2017-1A A	D	08/22/2024	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	181,231	04/20/2032
00217L-AA-0	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 A		02/13/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	14	09/14/2036
00217L-AC-6	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 AS		04/15/2024	PAYDOWN		793,324	793,324	793,324	793,324	0	0	0	0	0	793,324	0	0	0	19,836	09/14/2036
00164T-AA-6	AMC East Communities LLC-SECURED		07/15/2024	SINKING PAYMENT		165,306	165,306	173,009	166,802	0	(1,496)	0	(1,496)	0	165,306	0	0	0	7,666	01/15/2028
03765H-AA-9	Apollo Management Holdin-SENIOR UNSECURE		05/30/2024	MATURITY		2,000,000	2,000,000	1,994,440	1,999,681	0	319	0	319	0	2,000,000	0	0	0	40,000	05/30/2024
02666A-AA-6	American Homes 4 Rent 20-AH4R 2015-SFR1		12/01/2024	PAYDOWN		59,645	59,645	59,642	59,617	0	28	0	28	0	59,645	0	0	0	1,168	04/01/2052
02665X-AA-7	American Homes 4 Rent 20-AH4R 2014-SFR3		09/01/2024	PAYDOWN		2,657,399	2,657,399	2,680,597	2,659,099	0	(1,699)	0	(1,699)	0	2,657,399	0	0	0	72,580	12/01/2036
02666B-AG-1	American Homes 4 Rent 20-AH4R 2015-SFR2		12/01/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2052
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		12/26/2024	PAYDOWN		6,904	6,904	5,178	2,502	0	4,617	0	4,617	0	6,904	0	0	0	118	10/25/2046
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4		12/01/2024	PAYDOWN		17,051	16,956	16,586	11,572	0	5,503	0	5,503	0	17,051	0	0	0	404	06/01/2036
12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21		11/01/2024	PAYDOWN		303,508	303,508	305,488	303,820	0	(312)	0	(312)	0	303,508	0	0	0	4,475	07/01/2048
12632Q-AW-3	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		02/01/2024	PAYDOWN		343,438	343,438	346,858	343,536	0	(98)	0	(98)	0	343,438	0	0	0	1,986	07/01/2047
12632Q-AX-1	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		06/01/2024	PAYDOWN		1,000,000	1,000,000	1,029,927	1,001,094	0	(1,094)	0	(1,094)	0	1,000,000	0	0	0	15,401	07/01/2047
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		12/01/2024	PAYDOWN		87,831	87,831	90,136	89,946	0	(2,108)	0	(2,108)	0	87,831	0	0	0	1,220	03/01/2051
09630A-AE-6	BlueMountain CLO 2018-3 -BLUEM 2018-3A A	D	03/21/2024	PAYDOWN		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	34,630	10/25/2030
05492A-AJ-0	BFNS 2017-1-BFNS 2017-1A AR		12/10/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2029
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		12/01/2024	PAYDOWN		8,908	8,465	8,042	6,719	0	1,810	0	1,810	0	8,908	0	0	0	262	01/01/2037
054922-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D	02/20/2024	PAYDOWN		482,875	482,875	483,392	482,875	0	0	0	0	0	482,875	0	0	0	3,353	02/16/2037
05608V-AA-4	BX 2021-MFM1-BX 2021-MFM1 A		09/15/2024	PAYDOWN		385,265	385,265	385,265	385,265	0	0	0	0	0	385,265	0	0	0	16,930	01/15/2034

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
10901U-AA-0	Brigade Debt Funding I L-BDF 2018-1A A	D	10/25/2024	PAYDOWN		320,663	320,663	320,663	320,663	0	0	0	0	0	320,663	0	0	0	11,349	04/25/2036
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		12/01/2024	PAYDOWN		23,336	27,396	21,233	23,613	0	3,535	985	2,550	0	23,336	0	0	0	895	02/01/2037
107015-AA-7	Bremer Financial Corp-SUBORDINATED		12/30/2024	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	156,000	12/30/2024
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		12/01/2024	PAYDOWN		173,572	173,572	175,525	175,358	0	(1,767)	0	(1,767)	0	173,572	0	0	0	2,479	04/01/2051
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		12/01/2024	PAYDOWN		166,646	169,354	138,118	133,364	0	35,127	0	35,127	0	166,646	0	0	0	2,391	03/01/2036
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		12/01/2024	PAYDOWN		15,582	15,582	17,008	17,126	0	(1,544)	0	(1,544)	0	15,582	0	0	0	448	01/01/2036
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		12/01/2024	PAYDOWN		38,679	38,679	37,357	38,211	0	1,822	1,277	545	0	38,679	0	0	0	1,125	09/01/2033
12189L-AT-8	Burlington Northern Sant-SENIOR UNSECURE		09/01/2024	MATURITY		1,000,000	1,000,000	997,710	999,804	0	196	0	196	0	1,000,000	0	0	0	34,000	09/01/2024
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A		12/01/2024	PAYDOWN		10,482	10,482	10,135	10,482	0	(12)	0	(12)	0	10,482	0	0	0	361	02/01/2035
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A		12/01/2024	PAYDOWN		9,172	9,172	8,931	9,172	0	(8)	0	(8)	0	9,172	0	0	0	315	02/01/2035
12434L-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A	D	12/17/2024	PAYDOWN		991,905	991,905	991,905	991,905	0	0	0	0	0	991,905	0	0	0	39,122	02/15/2038
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		12/01/2024	PAYDOWN		8,772	9,659	9,293	9,366	0	278	0	278	0	8,772	0	0	0	183	09/01/2035
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A		12/01/2024	PAYDOWN		176,411	176,415	151,548	155,516	0	20,729	(12)	20,741	0	176,411	0	0	0	3,609	10/01/2035
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		12/01/2024	PAYDOWN		499	561	531	418	0	159	0	159	0	499	0	0	0	13	10/01/2036
05608B-AA-8	BX Commercial Mortgage T-BX 2019-IMC A		04/15/2024	PAYDOWN		1,058,041	1,058,041	1,058,041	1,058,041	0	0	0	0	0	1,058,041	0	0	0	22,879	04/15/2034
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		12/01/2024	PAYDOWN		37,109	36,701	32,027	32,701	0	3,640	(3,578)	7,218	0	37,109	0	0	0	1,519	05/01/2036
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		12/01/2024	PAYDOWN		4,012	3,989	3,486	3,365	0	637	0	637	0	4,012	0	0	0	104	05/01/2037
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		12/01/2024	PAYDOWN		34,190	34,190	34,340	34,190	0	2	0	2	0	34,190	0	0	0	598	07/01/2034
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		12/01/2024	PAYDOWN		1,695	1,651	1,613	1,703	0	(50)	0	(50)	0	1,695	0	0	0	40	11/01/2035
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		12/01/2024	PAYDOWN		32,558	33,851	21,418	22,828	0	10,454	0	10,454	0	32,558	0	0	0	1,156	08/01/2037
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		12/01/2024	PAYDOWN		26,426	26,426	25,691	26,039	0	377	0	377	0	26,426	0	0	0	1,255	07/01/2035
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		12/01/2024	PAYDOWN		19,645	20,310	17,793	19,744	0	394	0	394	0	19,645	0	0	0	373	06/01/2037
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		08/15/2024	PAYDOWN		213,738	213,738	213,729	213,736	0	2	0	2	0	213,738	0	0	0	1,109	04/15/2033
30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A	D	10/16/2024	PAYDOWN		1,212,808	1,212,808	1,212,808	1,212,808	0	0	0	0	0	1,212,808	0	0	0	45,685	12/16/2036
29273R-AY-5	Energy Transfer LP-SENIOR UNSECURED		02/01/2024	MATURITY		1,000,000	1,000,000	991,810	999,876	0	124	0	124	0	1,000,000	0	0	0	24,500	02/01/2024
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		10/20/2024	PAYDOWN		33,227	33,227	33,227	33,227	0	0	0	0	0	33,227	0	0	0	954	01/20/2051
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		01/25/2024	PAYDOWN		8,750	8,750	8,754	8,750	0	0	0	0	0	8,750	0	0	0	70	10/25/2049
28852E-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A	D	05/15/2024	PAYDOWN		322,807	322,807	322,807	322,807	0	0	0	0	0	322,807	0	0	0	6,936	02/15/2029
254010-AD-3	Dignity Health-SECURED		11/01/2024	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,120	11/01/2024
29977G-AB-8	TIAA FSB Holdings Inc-SUBORDINATED		10/06/2024	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	84,599	03/15/2026
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1		09/01/2024	PAYDOWN		1,887	1,641	874	833	0	920	0	920	0	1,887	0	0	0	48	11/01/2035
193051-AA-7	Cold Storage Trust 2020--COLD 2020-ICE5		08/15/2024	PAYDOWN		2,457,476	2,457,476	2,457,476	2,457,476	0	0	0	0	0	2,457,476	0	0	0	105,660	11/15/2037
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1		01/25/2024	PAYDOWN		78	78	68	8	0	70	0	70	0	78	0	0	0	1	11/25/2036
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		12/01/2024	PAYDOWN		41,345	41,345	41,342	41,265	0	81	0	81	0	41,345	0	0	0	1,696	06/01/2032
15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	D	10/15/2024	PAYDOWN		115,583	115,583	115,583	115,583	0	0	0	0	0	115,583	0	0	0	5,788	07/15/2030
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		12/01/2024	PAYDOWN		18,396	18,396	17,201	17,364	0	1,033	0	1,033	0	18,396	0	0	0	332	03/01/2043
28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1	D	10/21/2024	PAYDOWN		987,142	987,142	987,142	987,634	0	(492)	0	(492)	0	987,142	0	0	0	52,058	07/20/2030
28852L-AN-3	Ellington Clo III Ltd-ECLO 2018-3A A2R	D	10/21/2024	PAYDOWN		1,579,427	1,579,427	1,579,427	1,579,427	0	0	0	0	0	1,579,427	0	0	0	84,438	07/20/2030
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1		12/26/2024	PAYDOWN		80,180	80,180	79,792	80,180	0	(28)	0	(28)	0	80,180	0	0	0	2,929	12/28/2048
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		12/01/2024	PAYDOWN		3,746	5,188	4,458	4,112	0	1,026	0	1,026	0	3,746	0	0	0	135	01/01/2036
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		12/15/2024	PAYDOWN		10,000	10,000	9,996	9,997	0	3	0	3	0	10,000	0	0	0	109	12/15/2050
251510-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A		07/25/2024	PAYDOWN		5,898	5,898	5,057	6,738	0	(840)	0	(840)	0	5,898	0	0	0	63	03/25/2025
14310Q-AA-6	Carlyle GMS Finance MM C-CGFM 2015-1A A1		07/02/2024	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	143,707	10/15/2031
14310Q-AE-8	Carlyle GMS Finance MM C-CGFM 2015-1A A1		07/02/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	999,902	0	98	0	98	0	1,000,000	0	0	0	30,147	10/15/2031
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB		12/01/2024	PAYDOWN		31,967	30,913	26,820	27,513	0	3,548	0	3,548	0	31,967	0	0	0	896	04/01/2035
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		12/01/2024	PAYDOWN		17,289	17,239	14,233	15,248	0	2,054	52	2,002	0	17,289	0	0	0	478	05/01/2035
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		12/01/2024	PAYDOWN		150,961	150,961	150,583	150,239	0	735	0	735	0	150,961	0	0	0	4,042	06/01/2034
28851Q-AE-3	Ellington Clo I Ltd-ECLO 2017-1A AR	D	10/15/2024	PAYDOWN		1,169,134	1,169,134	1,169,134	1,169,134	0	0	0	0	0	1,169,134	0	0	0	41,275	10/15/2029
28851Q-AN-3	Ellington Clo I Ltd-ECLO 2017-1A B2R	D	10/15/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	51,580	10/15/2029
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		12/01/2024	PAYDOWN		9,969	9,969	9,315	9,395	0	574	0	574	0	9,969	0	0	0	151	04/01/2043

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
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		12/01/2024	PAYDOWN		1,894	5,191	3,948	3,823	0	665	6	659	0	1,894	0	0	0	108	11/01/2035
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		12/10/2024	SINKING PAYMENT		111,831	111,831	111,831	111,832	0	(1)	0	(1)	0	111,831	0	0	0	3,245	01/11/2027
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2		12/01/2024	PAYDOWN		32,063	34,292	25,295	28,455	0	4,257	0	4,257	0	32,063	0	0	0	894	09/01/2036
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8		12/01/2024	PAYDOWN		8,246	8,304	4,971	4,963	0	10,836	(1,511)	12,347	0	8,246	0	0	0	411	08/01/2035
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		12/01/2024	PAYDOWN		105,430	110,905	84,548	90,200	0	18,300	0	18,300	0	105,430	0	0	0	2,030	06/01/2036
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		12/01/2024	PAYDOWN		214,934	214,934	214,933	214,931	0	3	0	3	0	214,934	0	0	0	1,574	01/01/2065
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		12/01/2024	PAYDOWN		19,640	19,640	18,928	19,013	0	566	0	566	0	19,640	0	0	0	120	08/01/2043
268948-AA-4	Eagle Bancorp Inc-SUBORDINATED		09/01/2024	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	57,500	09/01/2024
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9		12/01/2024	PAYDOWN		6,415	6,999	5,475	6,005	0	875	0	875	0	6,415	0	0	0	245	02/01/2036
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1		12/01/2024	PAYDOWN		15,871	15,879	15,702	15,454	0	0	0	0	0	15,447	0	424	424	347	02/01/2033
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB		12/01/2024	PAYDOWN		27,148	27,002	22,359	22,914	0	4,442	322	4,120	0	27,148	0	0	0	823	03/01/2038
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		12/01/2024	PAYDOWN		12,081	12,081	10,882	11,075	0	878	38	840	0	12,081	0	0	0	244	03/01/2034
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		12/01/2024	PAYDOWN		130	130	125	130	0	1	0	1	0	130	0	0	0	3	06/01/2037
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		12/26/2024	PAYDOWN		4,997	4,997	3,973	4,594	0	276	0	276	0	4,997	0	0	0	191	10/25/2034
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A		11/01/2024	PAYDOWN		36,396	33,631	25,477	30,935	0	3,366	0	3,366	0	36,396	0	0	0	1,097	11/01/2035
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		12/01/2024	PAYDOWN		101,764	101,764	92,478	93,954	0	7,777	0	7,777	0	101,764	0	0	0	2,369	06/01/2058
126673-DR-0	CWABS Asset-Backed Certi-CWL 2004-7 MF2		12/01/2024	PAYDOWN		80,353	80,353	82,161	79,896	0	640	0	640	0	80,353	0	0	0	1,824	10/01/2034
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		10/01/2024	PAYDOWN		0	952	869	1,038	0	(92)	0	(92)	0	0	0	0	0	0	04/01/2036
212168-AA-6	Continental Wind LLC-FIRST LIEN		08/31/2024	SINKING PAYMENT		90,122	90,122	90,122	90,122	0	0	0	0	0	90,122	0	0	0	3,874	02/28/2033
278642-AL-7	eBay Inc-SENIOR UNSECURED		08/01/2024	MATURITY		3,000,000	3,000,000	2,996,970	2,999,754	0	246	0	246	0	3,000,000	0	0	0	103,500	08/01/2024
233851-BJ-2	Daimler Finance North Am-SENIOR UNSECURE		08/01/2024	MATURITY		2,000,000	2,000,000	1,980,780	1,998,669	0	1,331	0	1,331	0	2,000,000	0	0	0	65,000	08/01/2024
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		12/01/2024	PAYDOWN		13,376	13,376	12,011	12,054	0	1,319	0	1,319	0	13,376	0	0	0	154	02/01/2043
126670-NY-0	CWABS Asset-Backed Certi-CWL 2005-16 2AF		10/01/2024	PAYDOWN		25,424	25,424	24,349	638,896	0	(613,472)	0	(613,472)	0	25,424	0	0	0	508	05/01/2036
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		11/20/2024	PAYDOWN		32,500	32,500	32,980	32,782	0	(282)	0	(282)	0	32,500	0	0	0	813	05/20/2049
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		12/01/2024	PAYDOWN		4,812	4,812	4,844	4,798	0	14	0	14	0	4,812	0	0	0	141	06/01/2033
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		12/01/2024	PAYDOWN		14,433	19,232	12,222	11,113	0	8,016	287	7,729	0	14,434	0	0	0	887	03/01/2036
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		12/15/2024	PAYDOWN		92,123	92,123	92,048	92,059	0	64	0	64	0	92,123	0	0	0	1,960	01/17/2073
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		12/01/2024	PAYDOWN		9,609	9,609	9,730	9,740	0	(131)	0	(131)	0	9,609	0	0	0	165	02/01/2050
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		12/01/2024	PAYDOWN		8,414	8,095	6,456	4,368	0	3,824	0	3,824	0	8,414	0	0	0	251	06/01/2036
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		12/01/2024	PAYDOWN		4,985	4,985	4,424	4,887	0	(435)	0	(435)	0	4,985	0	0	0	133	07/01/2035
46590K-AD-6	JP Morgan Chase Commerci-JPMCC 2015-JP1		03/01/2024	PAYDOWN		51,667	51,667	52,184	51,758	0	(90)	0	(90)	0	51,667	0	0	0	471	01/01/2049
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		12/15/2024	PAYDOWN		56,050	56,050	56,035	56,036	0	14	0	14	0	56,050	0	0	0	1,379	10/15/2056
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		12/15/2024	PAYDOWN		92,833	92,833	92,811	92,832	0	1	0	1	0	92,833	0	0	0	2,191	03/15/2062
46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4		11/17/2024	PAYDOWN		2,979,648	2,979,648	2,696,582	2,979,648	0	0	0	0	0	2,979,648	0	0	0	176,876	01/17/2038
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		12/01/2024	PAYDOWN		13,720	13,720	5,923	11,931	0	1,634	0	1,634	0	13,720	0	0	0	521	01/01/2037
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		12/01/2024	PAYDOWN		1,044	(105)	(29)	(17)	0	777	0	777	0	1,044	0	0	0	(5)	01/01/2037
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		12/01/2024	PAYDOWN		56,369	49,056	17,451	30,821	0	22,539	0	22,539	0	56,369	0	0	0	1,364	01/01/2039
45384B-AA-4	Independent Bank Group I-SUBORDINATED		08/01/2024	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	117,500	08/01/2024
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		12/26/2024	PAYDOWN		16,539	16,539	13,893	15,654	0	243	0	243	0	16,539	0	0	0	567	04/25/2035
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		12/26/2024	PAYDOWN		2,441	3,017	1,032	1,509	1,960	(2,346)	1,000	(1,386)	0	2,441	0	0	0	308	08/25/2035
36655L-AD-7	Garrison Funding 2018-2 -GRMML 2018-2RA	D	08/20/2024	PAYDOWN		500,000	500,000	487,813	495,438	0	4,562	0	4,562	0	500,000	0	0	0	30,631	11/20/2029
34961W-AU-9	Fortress Credit Opportun-FCO 2018-11A BF	D	11/18/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,243	04/15/2031
36361W-AW-6	Gallatin CLO IX 2018-1 L-GALL 2018-1A B3	D	04/22/2024	PAYDOWN		809,653	809,653	809,653	809,381	0	271	0	271	0	809,653	0	0	0	10,666	01/21/2028
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		12/01/2024	PAYDOWN		11,655	11,150	10,668	10,950	0	(1,562)	0	(1,562)	0	11,655	0	0	0	286	01/01/2036
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		12/01/2024	PAYDOWN		70,406	82,079	38,760	48,422	0	27,586	0	27,586	0	70,406	0	0	0	2,267	04/01/2037
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		07/15/2024	PAYDOWN		49,863	49,863	49,856	49,755	0	109	0	109	0	49,863	0	0	0	576	11/15/2034
3622E8-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF		12/01/2024	PAYDOWN		16,216	16,216	10,216	4,146	0	13,052	0	13,052	0	16,216	0	0	0	147	09/01/2036
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2		12/01/2024	PAYDOWN		19,127	19,127	18,814	19,032	0	77	0	77	0	19,127	0	0	0	560	12/01/2034
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		12/01/2024	PAYDOWN		6,333	6,333	5,748	5,394	0	2,119	0	2,119	0	6,333	0	0	0	360	11/01/2035

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
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		12/01/2024	PAYDOWN		7,105	7,116	7,015	6,832	0	300	0	300	0	7,105	0	0	0	201	11/01/2035
32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A		10/25/2024	PAYDOWN		679,754	679,754	679,745	679,722	0	32	0	32	0	679,754	0	0	0	15,182	01/25/2032
44841D-AB-8	Hutchison Whampoa Intern-SENIOR UNSECURE	D	10/31/2024	MATURITY		1,000,000	1,000,000	998,840	999,867	0	133	0	133	0	1,000,000	0	0	0	36,250	10/31/2024
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		12/26/2024	PAYDOWN		57,561	57,561	51,410	57,435	0	126	0	126	0	57,561	0	0	0	1,187	10/25/2036
32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8		12/01/2024	PAYDOWN		1,097	1,068	841	79	0	4,152	0	4,152	0	1,097	0	0	0	96	02/01/2037
35952F-AB-6	Fort Huachuca-YPG Commun-UNSECURED		12/15/2024	SINKING PAYMENT		200,760	200,760	216,119	204,129	0	(3,368)	0	(3,368)	0	200,760	0	0	0	16,061	12/15/2026
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		12/01/2024	PAYDOWN		17,576	17,576	17,669	17,576	0	3	0	3	0	17,576	0	0	0	511	09/01/2034
38176V-AA-7	Golub Capital Partners C-GOCAP 2020-47A	D	07/16/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	102,257	05/05/2032
347466-AE-4	Fort Irwin Land LLC-UNSECURED		12/15/2024	SINKING PAYMENT		105,176	105,176	99,066	101,634	0	3,542	0	3,542	0	105,176	0	0	0	4,197	12/15/2035
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		11/01/2024	PAYDOWN		2,104	1,636	350	621	0	10,146	(504)	10,650	0	2,103	0	0	0	71	12/01/2035
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		12/01/2024	PAYDOWN		102,261	102,261	78,189	78,728	0	24,539	845	23,694	0	102,261	0	0	0	2,559	03/01/2036
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		12/01/2024	PAYDOWN		0	54,507	36,424	38,948	0	(2,652)	0	(2,652)	0	0	0	0	0	1,405	08/01/2036
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		12/01/2024	PAYDOWN		82,138	82,138	57,764	67,934	0	13,518	0	13,518	0	82,138	0	0	0	2,745	03/01/2039
319820-AX-7	First Commonwealth Bank-SUBORDINATED		06/01/2024	CALL 100		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	75,901	06/01/2028
44891A-BB-2	Hyundai Capital America-SENIOR UNSECURED		06/20/2024	MATURITY		2,000,000	2,000,000	1,999,900	1,999,976	0	24	0	24	0	2,000,000	0	0	0	34,000	06/20/2024
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		12/01/2024	PAYDOWN		46,347	46,347	36,672	43,768	0	2,384	0	2,384	0	46,347	0	0	0	1,237	07/01/2037
36165V-AQ-9	GCIC CLO II LLC-GCIC 2018-IIRA A2R		11/18/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	53,846	01/20/2031
36298G-AA-7	GSPA Monetization Trust-SECURED		12/09/2024	SINKING PAYMENT		146,249	146,249	149,563	147,135	0	(886)	0	(886)	0	146,249	0	0	0	5,172	10/09/2029
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		12/01/2024	PAYDOWN		234	234	224	179	0	56	0	56	0	234	0	0	0	7	04/01/2037
34960J-AS-4	Fortress Credit Opportun-FCO 2015-6A A1T	D	07/10/2024	PAYDOWN		2,439,590	2,439,590	2,440,273	2,439,590	0	0	0	0	0	2,439,590	0	0	0	98,488	07/10/2030
34960J-AU-9	Fortress Credit Opportun-FCO 2015-6A A2R	D	08/14/2024	PAYDOWN		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	30,888	07/10/2030
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		11/01/2024	PAYDOWN		9,644	6,369	3,137	3,465	0	4,400	121	4,279	0	9,644	0	0	0	351	08/01/2037
38141G-WQ-3	Goldman Sachs Group Inc/-SENIOR UNSECURE		09/29/2024	CALL 100		1,850,000	1,850,000	1,850,000	1,850,000	0	0	0	0	0	1,850,000	0	0	0	60,532	09/29/2025
40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1	D	10/15/2024	PAYDOWN		1,793,462	1,793,462	1,793,462	1,793,462	0	0	0	0	0	1,793,462	0	0	0	81,204	01/15/2031
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		12/01/2024	PAYDOWN		10,173	10,173	10,122	10,309	0	(145)	0	(145)	0	10,173	0	0	0	280	09/01/2034
38177X-AA-2	Golub Capital BDC 3 CLO -GBDC3 2021-1A A		11/18/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	79,117	04/15/2033
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	04/15/2024	PAYDOWN		373,815	373,815	373,815	374,014	0	(198)	0	(198)	0	373,815	0	0	0	10,568	10/15/2029
375415-AC-0	Gilbert Park CLO Ltd-GILBT 2017-1A B	D	08/14/2024	PAYDOWN		2,800,000	2,800,000	2,733,500	2,793,329	0	6,671	0	6,671	0	2,800,000	0	0	0	169,750	10/15/2030
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A		09/20/2024	PAYDOWN		23,888	23,888	23,872	23,882	0	6	0	6	0	23,888	0	0	0	823	09/21/2040
39809L-AA-2	Greystone CRE Notes 2019-GSTNE 2019-FL2	D	09/16/2024	PAYDOWN		563,311	563,311	561,197	563,311	0	0	0	0	0	563,311	0	0	0	20,673	09/15/2037
39809L-AC-8	Greystone CRE Notes 2019-GSTNE 2019-FL2	D	09/16/2024	PAYDOWN		1,000,000	1,000,000	1,002,813	1,000,000	0	0	0	0	0	1,000,000	0	0	0	54,009	09/15/2037
44932B-AQ-9	ICG US CLO 2018-3 LTD-ICG 2018-3A AR	D	07/05/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	93,115	01/24/2032
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A		09/20/2024	PAYDOWN		18,627	18,627	18,627	18,634	0	(7)	0	(7)	0	18,627	0	0	0	781	09/20/2038
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		12/26/2024	PAYDOWN		53,615	70,206	64,724	67,148	0	1,949	0	1,949	0	53,615	0	0	0	3,602	06/25/2047
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		12/16/2024	PAYDOWN		40,111	40,111	40,083	40,063	0	48	0	48	0	40,111	0	0	0	696	04/15/2067
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C	12/15/2024	PAYDOWN		1,377,343	1,377,343	1,377,343	1,377,343	0	0	0	0	0	1,377,343	0	0	0	43,348	12/15/2035
620076-BF-5	Motorola Solutions Inc-SENIOR UNSECURED		09/01/2024	MATURITY		908,000	908,000	890,330	906,558	0	1,442	0	1,442	0	908,000	0	0	0	36,320	09/01/2024
59523U-AL-1	Mid-America Apartments L-SENIOR UNSECURE		06/15/2024	MATURITY		2,000,000	2,000,000	1,977,460	1,998,753	0	1,247	0	1,247	0	2,000,000	0	0	0	37,500	06/15/2024
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		12/17/2024	PAYDOWN		469,441	469,441	469,441	469,441	0	0	0	0	0	469,441	0	0	0	27,474	07/15/2036
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		12/01/2024	PAYDOWN		20,424	23,055	14,891	16,013	0	5,834	0	5,834	0	20,424	0	0	0	492	01/01/2037
48669R-AA-9	Great Lakes Kcap F3c Sen-KCAP 2017-1A A		09/20/2024	PAYDOWN		1,024,161	1,024,161	1,024,268	1,025,768	0	(1,606)	0	(1,606)	0	1,024,161	0	0	0	34,253	12/20/2029
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		12/01/2024	PAYDOWN		4,363	4,363	2,956	2,978	0	1,404	18	1,386	0	4,363	0	0	0	55	05/01/2036
61033C-AL-0	Monroe Capital MML CLO V-MCMML 2018-2A A	D	07/22/2024	PAYDOWN		1,409,588	1,409,588	1,409,588	1,409,427	0	161	0	161	0	1,409,588	0	0	0	16,148	11/22/2030
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		12/01/2024	PAYDOWN		24,131	24,131	7,175	7,424	0	17,315	297	17,018	0	24,131	0	0	0	185	10/01/2046
50209T-AA-8	LMREC 2019-CRE3 Inc-LMREC 2019-CRE3 A		01/04/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	342	12/22/2035
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		12/01/2024	PAYDOWN		62,477	69,114	7,908	21,500	0	38,284	0	38,284	0	62,477	0	0	0	1,810	09/01/2036
61690Q-AD-1	Morgan Stanley Bank of A-MSBAM 2015-C23		12/01/2024	PAYDOWN		48,987	48,987	50,954	49,262	0	(275)	0	(275)	0	48,987	0	0	0	1,691	07/01/2050
56577G-AA-7	Maranon Loan Funding 202-MRNON 2020-1A A	D	10/15/2024	PAYDOWN		612,874	612,874	612,874	612,874	0	0	0	0	0	612,874	0	0	0	35,287	01/15/2034
61758V-AQ-0	Morgan Stanley Re-REMIC -MSRR 2010-R2 3B		12/01/2024	PAYDOWN		50,706	50,706	21,017	31,361	0	20,647	1,302	19,345	0	50,706	0	0	0	3,384	10/01/2037
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		07/25/2024	PAYDOWN		74,892	74,892	67,731	74,823	0	70	0	70	0	74,892	0	0	0	545	09/25/2037
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		10/30/2024	PAYDOWN		8,000	8,000	8,000	8,000	0	0	0	0	0	8,000	0	0	0	242	07/30/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1		12/01/2024	PAYDOWN		41,043	41,043	39,196	39,584	0	1,437	0	1,437	0	41,043	0	0	0	844	07/01/2043
61690A-AD-6	Morgan Stanley Bank of A-MSBAM 2015-C27		02/01/2024	PAYDOWN		7,775	7,775	7,942	7,793	0	(18)	0	(18)	0	7,775	0	0	0	45	12/01/2047
543190-AB-8	Longtrain Leasing III LL-LTRAN 2015-1A A		09/30/2024	PAYDOWN		4,088,214	4,088,214	4,013,523	4,075,750	0	12,464	0	12,464	0	4,088,214	0	0	0	131,402	01/15/2045
61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2 1A2		12/25/2024	PAYDOWN		15,045	15,045	8,275	19,421	0	(5,230)	0	(5,230)	0	15,045	0	0	0	421	05/25/2035
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		12/01/2024	PAYDOWN		190,623	190,623	192,966	192,840	0	(2,211)	0	(2,211)	0	190,623	0	0	0	2,323	04/01/2051
49338L-AB-9	Keysight Technologies In-SENIOR UNSECURE		10/30/2024	MATURITY		3,000,000	3,000,000	2,998,980	2,999,811	0	189	0	189	0	3,000,000	0	0	0	136,500	10/30/2024
61690F-AL-7	Morgan Stanley Bank of A-MSBAM 2015-C22		12/01/2024	PAYDOWN		142,531	142,531	142,620	142,505	0	26	0	26	0	142,531	0	0	0	4,235	04/01/2048
60688U-AB-2	Mizuho Financial Group C-SUBORDINATED	D	03/27/2024	MATURITY		3,000,000	3,000,000	2,992,620	2,999,617	0	383	0	383	0	3,000,000	0	0	0	69,000	03/27/2024
61034H-AA-2	Monroe Capital MML CLO V-MCMML 2018-1A A	D	07/15/2024	PAYDOWN		744,356	744,356	744,356	744,946	0	(590)	0	(590)	0	744,356	0	0	0	30,101	04/15/2030
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A		12/01/2024	PAYDOWN		27,911	27,911	25,425	26,747	0	1,074	0	1,074	0	27,911	0	0	0	522	02/01/2037
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		07/01/2024	PAYDOWN		18,033	18,033	12,984	14,123	0	3,911	0	3,911	0	18,033	0	0	0	181	09/01/2037
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		10/25/2024	PAYDOWN		94,813	94,813	94,813	94,813	0	0	0	0	0	94,813	0	0	0	1,572	04/26/2060
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		11/25/2024	PAYDOWN		171,232	171,232	169,906	170,330	0	901	0	901	0	171,232	0	0	0	2,539	10/25/2063
74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3	D	05/10/2024	PAYDOWN		52,334	193,422	82,527	(6,837)	0	59,171	0	59,171	0	52,334	0	0	0	4,131	03/10/2037
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		12/01/2024	PAYDOWN		36,874	36,874	37,444	37,740	0	(870)	0	(870)	0	36,874	0	0	0	846	09/01/2049
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		12/01/2024	PAYDOWN		23,348	20,393	14,442	18,200	0	2,855	0	2,855	0	23,348	0	0	0	544	08/01/2036
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		12/27/2024	PAYDOWN		58,060	58,060	54,504	50,970	0	7,882	0	7,882	0	58,060	0	0	0	912	10/26/2034
74331C-AA-6	Progress Residential 202-PROG 2020-SFR1		06/01/2024	PAYDOWN		1,493,314	1,493,314	1,493,265	1,493,171	0	143	0	143	0	1,493,314	0	0	0	12,932	04/01/2037
74331C-AB-4	Progress Residential 202-PROG 2020-SFR1		06/01/2024	PAYDOWN		500,000	500,000	499,994	499,957	0	43	0	43	0	500,000	0	0	0	5,082	04/01/2037
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		12/20/2024	PAYDOWN		28,688	28,688	28,687	28,687	0	1	0	1	0	28,688	0	0	0	209	11/20/2050
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12		12/01/2024	PAYDOWN		39,631	39,631	36,262	38,305	0	699	0	699	0	39,631	0	0	0	745	11/01/2048
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A		12/01/2024	PAYDOWN		(1)	21,389	13,075	4,928	0	8,674	0	8,674	0	(1)	0	0	0	791	03/01/2036
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		12/01/2024	PAYDOWN		427,153	427,153	423,281	423,659	0	3,467	0	3,467	0	427,153	0	0	0	4,429	04/01/2051
67108B-BS-3	OZLM Funding II Ltd-OZLMF 2012-2A A2RR	D	02/15/2024	PAYDOWN		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	33,352	07/30/2031
69354W-AC-0	PNMAC GMSR ISSUER TRUST -PNMSR 2018-GT1		01/02/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	11,376	02/25/2025
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		12/20/2024	PAYDOWN		36,198	36,198	36,193	36,193	0	5	0	5	0	36,198	0	0	0	205	01/20/2051
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		12/20/2024	PAYDOWN		28,959	28,959	28,955	28,955	0	4	0	4	0	28,959	0	0	0	214	01/20/2051
637138-AC-2	Truist Financial Corp-SENIOR UNSECURED		09/30/2024	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	85,000	09/30/2024
679574-AG-8	Old Dominion Electric Co-FIRST LIEN		12/01/2024	SINKING PAYMENT		83,333	83,333	92,021	86,407	0	(3,074)	0	(3,074)	0	83,333	0	0	0	7,763	12/01/2028
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		12/01/2024	PAYDOWN		26,896	26,896	26,206	26,277	0	605	0	605	0	26,896	0	0	0	417	09/01/2043
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		12/01/2024	PAYDOWN		6,249	6,249	1,143	1,178	0	5,228	50	5,178	0	6,249	0	0	0	51	10/01/2036
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		12/01/2024	PAYDOWN		3,124	3,124	2,078	589	0	2,595	0	2,595	0	3,124	0	0	0	25	10/01/2036
650119-AA-8	New York University-UNSECURED		07/01/2024	CALL 100		219,000	219,000	213,575	216,735	0	(410)	0	(410)	0	216,325	0	2,675	2,675	11,467	07/01/2032
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A		12/01/2024	PAYDOWN		10,206	13,096	13,020	6,799	0	7,484	0	7,484	0	10,206	0	0	0	425	03/01/2047
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		12/01/2024	PAYDOWN		67,905	63,017	29,109	46,014	0	19,373	0	19,373	0	67,905	0	0	0	932	06/01/2037
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		12/01/2024	PAYDOWN		28,981	28,381	23,582	24,825	0	111	0	111	0	28,981	0	0	0	698	12/01/2036
680223-AJ-3	Old Republic Internation-SENIOR UNSECURE		10/01/2024	MATURITY		2,000,000	2,000,000	1,989,960	1,998,985	0	1,015	0	1,015	0	2,000,000	0	0	0	97,500	10/01/2024
68268N-AP-8	ONEOK Partners LP-SENIOR UNSECURED		12/15/2024	CALL 100		3,000,000	3,000,000	2,993,700	2,998,982	0	625	0	625	0	2,999,606	0	394	394	183,750	03/15/2025
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		12/25/2024	PAYDOWN		81,823	81,823	81,821	81,821	0	2	0	2	0	81,823	0	0	0	1,800	11/25/2025
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		12/01/2024	PAYDOWN		29,391	29,391	30,047	30,283	0	(896)	0	(896)	0	29,391	0	0	0	415	01/01/2050
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		12/01/2024	PAYDOWN		39,688	39,688	37,903	36,440	0	3,649	0	3,649	0	39,688	0	0	0	652	02/01/2050
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		12/01/2024	PAYDOWN		13,989	13,989	14,268	14,207	0	(195)	0	(195)	0	13,989	0	0	0	202	10/01/2049
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1		12/01/2024	PAYDOWN		1,021	1,021	230	242	0	823	10	813	0	1,021	0	0	0	7	07/01/2036
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		12/01/2024	PAYDOWN		7,519	7,519	7,629	7,684	0	(167)	0	(167)	0	7,519	0	0	0	123	11/01/2049
70806U-AA-0	PennantPark CLO II Ltd-PNTPK 2020-2A A1	D	05/20/2024	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	67,697	01/15/2032
712270Q-EB-8	People's United Bank NA-SUBORDINATED		07/15/2024	MATURITY		3,000,000	3,000,000	2,982,270	2,998,832	0	1,168	0	1,168	0	3,000,000	0	0	0	120,000	07/15/2024
62960N-AA-5	NXT Capital CLO 2020-1 L-NXTC 2020-1A A		09/05/2024	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	163,550	01/20/2031
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		12/01/2024	PAYDOWN		19,766	19,766	19,667	19,638	0	131	0	131	0	19,766	0	0	0	493	01/01/2059
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		12/16/2024	PAYDOWN		507,651	507,651	529,200	518,295	0	(10,644)	0	(10,644)	0	507,651	0	0	0	15,330	10/16/2040
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		12/17/2024	PAYDOWN		144,621	144,621	144,587	144,605	0	16	0	16	0	144,621	0	0	0	1,881	10/18/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		12/01/2024	PAYDOWN		43,098	43,098	38,609	39,102	0	3,980	0	3,980	0	43,098	0	0	0	398	02/01/2043
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW		12/20/2024	PAYDOWN		8,125	8,125	8,267	8,253	0	(128)	0	(128)	0	8,125	0	0	0	138	01/20/2050
80349B-BD-8	Saratoga Investment Corp-SARAT 2013-1A A	D	06/10/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	94,513	04/20/2033
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W		12/20/2024	PAYDOWN		13,542	13,542	14,391	14,049	0	(507)	0	(507)	0	13,542	0	0	0	186	01/20/2050
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		10/25/2024	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	243	10/25/2049
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		12/01/2024	PAYDOWN		17,760	17,760	17,521	17,550	0	209	0	209	0	17,760	0	0	0	334	09/01/2043
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		12/01/2024	PAYDOWN		46,262	46,262	47,072	47,155	0	(1,024)	0	(1,024)	0	46,262	0	0	0	110	12/01/2049
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		12/01/2024	PAYDOWN		23,195	22,785	16,610	16,826	0	10,764	2,166	8,598	0	23,195	0	0	0	931	05/01/2036
853254-AL-4	Standard Chartered PLC-SUBORDINATED	D	01/26/2024	MATURITY		2,000,000	2,000,000	1,998,240	1,999,908	0	92	0	92	0	2,000,000	0	0	0	52,000	01/26/2024
76042E-AA-7	Republic Finance Issuanc-REPS 2020-A A		10/20/2024	PAYDOWN		752,423	752,423	752,293	752,402	0	21	0	21	0	752,423	0	0	0	7,301	11/20/2030
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		12/01/2024	PAYDOWN		7,397	8,412	8,407	7,390	0	5,629	0	5,629	0	7,397	0	0	0	386	02/01/2036
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		12/01/2024	PAYDOWN		106,206	100,910	89,925	93,205	0	8,000	0	8,000	0	106,206	0	0	0	3,033	05/01/2035
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		12/01/2024	PAYDOWN		26,174	26,174	24,779	24,987	0	1,178	0	1,178	0	26,174	0	0	0	344	05/01/2043
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		12/26/2024	PAYDOWN		118,814	118,814	90,893	118,814	0	0	0	0	0	118,814	0	0	0	1,724	12/25/2035
81618T-AC-4	Office Properties Income-SENIOR UNSECURE		01/11/2024	MIZUHO SECURITIES		1,630,000	2,000,000	1,959,800	1,994,642	0	231	0	231	0	1,994,873	0	(364,873)	(364,873)	41,250	02/01/2025
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		12/01/2024	PAYDOWN		5,490	7,402	6,795	5,313	0	2,012	0	2,012	0	5,490	0	0	0	237	10/01/2035
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		12/01/2024	PAYDOWN		44,140	44,140	45,230	45,932	0	(1,807)	0	(1,807)	0	44,140	0	0	0	993	03/01/2050
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		11/25/2024	PAYDOWN		341,776	341,776	341,776	342,817	0	(1,041)	0	(1,041)	0	341,776	0	0	0	3,313	10/25/2050
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		12/26/2024	PAYDOWN		29,790	29,790	25,428	39,588	0	(10,487)	0	(10,487)	0	29,790	0	0	0	1,236	01/25/2038
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		12/01/2024	PAYDOWN		89,011	89,011	80,360	81,278	0	7,590	0	7,590	0	89,011	0	0	0	1,656	02/01/2035
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		12/20/2024	PAYDOWN		35,168	35,168	35,150	35,161	0	7	0	7	0	35,168	0	0	0	759	10/20/2046
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		04/20/2024	PAYDOWN		1,854,021	1,854,021	1,853,541	1,853,880	0	141	0	141	0	1,854,021	0	0	0	24,033	10/20/2048
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		12/01/2024	PAYDOWN		24,762	24,762	25,281	25,590	0	(932)	0	(932)	0	24,762	0	0	0	635	11/01/2049
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A		12/25/2024	PAYDOWN		7,953	7,966	5,566	4,251	0	5,806	0	5,806	0	7,953	0	0	0	295	08/25/2035
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		12/26/2024	PAYDOWN		28,482	28,482	14,810	24,902	0	3,137	0	3,137	0	28,482	0	0	0	153	08/25/2038
89153V-AG-4	Total Capital Internatio-SENIOR UNSECURE	D	01/15/2024	MATURITY		2,000,000	2,000,000	1,994,900	1,999,953	0	47	0	47	0	2,000,000	0	0	0	37,000	01/15/2024
97988W-AA-9	Woodmont 2020-7 Trust-WDMNT 2020-7A A1A	C	07/09/2024	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	160,217	01/15/2032
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		12/01/2024	PAYDOWN		10,208	10,208	10,144	10,145	0	63	0	63	0	10,208	0	0	0	189	06/01/2044
97650W-AF-5	Wintrust Financial Corp-SUBORDINATED		06/13/2024	MATURITY		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	62,500	06/13/2024
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A		08/01/2024	PAYDOWN		75,013	75,013	75,761	75,146	0	(133)	0	(133)	0	75,013	0	0	0	1,647	01/01/2059
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		12/01/2024	PAYDOWN		17,596	17,596	17,805	17,932	0	(397)	0	(397)	0	17,596	0	0	0	260	12/01/2049
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		12/01/2024	PAYDOWN		129,186	129,186	131,487	132,493	0	(3,389)	0	(3,389)	0	129,186	0	0	0	2,871	09/01/2049
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I		12/15/2024	PAYDOWN		30,195	30,195	30,195	30,195	0	0	0	0	0	30,195	0	0	0	715	06/15/2049
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		12/01/2024	PAYDOWN		101,419	100,160	94,064	102,987	0	(30,674)	0	(30,674)	0	101,419	0	0	0	2,782	11/01/2036
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D	12/20/2024	PAYDOWN		71,313	71,313	69,886	71,513	0	(1,897)	0	(1,897)	0	71,313	0	0	0	3,792	09/20/2039
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		12/15/2024	PAYDOWN		91,318	91,318	91,316	91,318	0	0	0	0	0	91,318	0	0	0	1,557	03/15/2045
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A	D	11/04/2024	PAYDOWN		14,842	14,842	14,842	14,842	0	0	0	0	0	14,842	0	0	0	1,056	02/02/2039
92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		06/20/2024	PAYDOWN		956,667	956,667	956,667	956,667	0	0	0	0	0	956,667	0	0	0	15,019	07/15/2044
98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1	D	10/16/2024	PAYDOWN		971,058	971,058	971,058	971,058	0	0	0	0	0	971,058	0	0	0	52,766	01/16/2031
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		06/11/2024	PAYDOWN		131,203	131,203	131,030	131,196	0	7	0	7	0	131,203	0	0	0	1,340	03/01/2034
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		12/01/2024	PAYDOWN		25,196	24,345	17,790	24,668	0	5,271	4,469	802	0	25,196	0	0	0	460	02/01/2037
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		12/25/2024	PAYDOWN		1,506	6,070	4,795	1,445	0	13,149	0	13,149	0	1,506	0	0	0	441	07/25/2036
902133-AR-8	Tyco Electronics Group S-SENIOR UNSECURE	D	08/01/2024	MATURITY		1,000,000	1,000,000	996,140	999,716	0	284	0	284	0	1,000,000	0	0	0	34,500	08/01/2024
24703T-AC-0	Dell International LLC /-FIRST LIEN		10/11/2024	CALL 100.677117		1,006,771	1,000,000	998,630	999,831	0	(6)	0	(6)	0	999,824	0	6,947	6,947	72,475	07/15/2025
24703T-AD-8	Dell International LLC /-FIRST LIEN		03/19/2024	CALL 101.679		303,003	298,000	314,713	302,728	0	(459)	0	(459)	0	302,269	0	734	734	4,684	06/15/2026
96928*-CR-6	William Blair & Company, Trust Certifcat		12/15/2024	SINKING PAYMENT		53,330	53,330	53,330	53,330	0	0	0	0	0	53,330	0	0	0	1,945	05/15/2034
55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B	D	09/17/2024	PAYDOWN		500,000	500,000	493,375	489,213	0	10,787	0	10,787	0	500,000	0	0	0	33,234	10/22/2034
96928*-CQ-8	William Blair & Company, Trust Certifcat		12/15/2024	SINKING PAYMENT		43,558	43,558	43,558	43,558	0	0	0	0	0	43,558	0	0	0	1,589	06/15/2033
67112C-AN-7	OZLM XIX Ltd-OZLM 2017-19A A2AR	D	08/05/2024	PAYDOWN		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	51,745	01/15/2035
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		12/01/2024	PAYDOWN		6,209	11,630	9,796	10,394	0	592	36	556	0	6,209	0	0	0	284	07/01/2036

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
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		12/01/2024	PAYDOWN		85,085	77,655	51,677	51,560	0	29,536	0	29,536	0	85,085	0	0	0	1,867	09/01/2035
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		11/01/2024	PAYDOWN		840	840	463	475	0	376	11	365	0	840	0	0	0	30	08/01/2037
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		11/01/2024	PAYDOWN		17,728	17,728	6,252	6,682	0	11,540	531	11,009	0	17,728	0	0	0	221	01/01/2036
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		12/01/2024	PAYDOWN		22,891	26,019	20,222	21,305	0	4,127	201	3,926	0	22,891	0	0	0	790	11/01/2035
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		11/01/2024	PAYDOWN		1,025	1,025	590	561	0	464	0	464	0	1,025	0	0	0	41	01/01/2036
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		12/01/2024	PAYDOWN		9,635	9,635	9,486	9,335	0	300	0	300	0	9,635	0	0	0	268	02/01/2035
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB		10/01/2024	PAYDOWN		3,362	5,444	3,721	3,338	0	1,482	0	1,482	0	3,362	0	0	0	202	09/01/2036
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		12/01/2024	PAYDOWN		29,773	29,773	6,098	6,506	0	23,679	410	23,269	0	29,773	0	0	0	172	12/01/2036
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1		12/01/2024	PAYDOWN		35,122	35,122	22,390	20,941	0	14,237	0	14,237	0	35,122	0	0	0	275	04/01/2037
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		12/01/2024	PAYDOWN		8,374	8,374	2,647	2,768	0	5,691	107	5,584	0	8,374	0	0	0	69	04/01/2037
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		12/01/2024	PAYDOWN		3,095	3,073	1,709	1,596	0	1,490	2	1,488	0	3,095	0	0	0	106	06/01/2037
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1		12/01/2024	PAYDOWN		10,860	12,787	6,370	6,716	0	5,384	246	5,138	0	10,860	0	0	0	404	04/01/2036
12544D-AG-4	CHL Mortgage Pass-Throug-CWHL 2007-14 A7		12/01/2024	PAYDOWN		806	808	475	506	0	309	8	301	0	806	0	0	0	64	09/01/2037
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		11/01/2024	PAYDOWN		5,501	2,408	1,119	1,036	0	2,971	0	2,971	0	5,501	0	0	0	123	07/01/2037
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A		12/01/2024	PAYDOWN		15,005	14,911	11,951	11,966	0	3,020	55	2,965	0	15,005	0	0	0	372	09/01/2035
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		12/01/2024	PAYDOWN		19,556	21,139	20,997	20,355	0	543	0	543	0	19,556	0	0	0	558	04/01/2047
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		12/01/2024	PAYDOWN		75,497	75,234	64,847	76,544	0	4,764	6,299	(1,535)	0	75,497	0	0	0	3,276	03/01/2036
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		08/01/2024	PAYDOWN		5,493	5,493	2,977	2,560	0	2,933	0	2,933	0	5,493	0	0	0	235	06/01/2037
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		12/01/2024	PAYDOWN		5,498	7,826	7,233	7,548	0	79	36	43	0	5,498	0	0	0	555	02/01/2037
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		12/01/2024	PAYDOWN		3,541	3,541	3,337	3,184	0	269	(123)	392	0	3,541	0	0	0	72	08/01/2035
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		12/01/2024	PAYDOWN		52,275	63,006	56,173	59,560	0	3,310	598	2,712	0	52,275	0	0	0	2,739	07/01/2037
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A		11/01/2024	PAYDOWN		8,428	8,059	4,251	4,365	0	3,859	19	3,840	0	8,428	0	0	0	283	05/01/2036
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		12/01/2024	PAYDOWN		3,854	1,486	1,185	1,223	0	1,007	(176)	1,183	0	3,854	0	0	0	103	09/01/2035
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A		12/01/2024	PAYDOWN		126	137	172	132	0	(23)	0	(23)	0	126	0	0	0	2	11/01/2037
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		12/26/2024	PAYDOWN		29,581	29,581	6,947	7,929	0	21,558	316	21,242	0	29,581	0	0	0	178	03/25/2037
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		11/01/2024	PAYDOWN		0	32	14	14	0	0	0	0	0	0	0	0	0	0	04/01/2047
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		12/01/2024	PAYDOWN		31,681	31,681	9,029	9,463	0	22,657	563	22,094	0	31,681	0	0	0	361	03/01/2037
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		12/01/2024	PAYDOWN		14,947	15,017	11,806	11,353	0	3,652	0	3,652	0	14,947	0	0	0	578	10/01/2035
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8		06/25/2024	PAYDOWN		0	(11)	(7)	(4)	0	2	0	2	0	0	0	0	0	0	12/25/2036
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		12/01/2024	PAYDOWN		10,447	12,122	11,506	11,789	0	276	0	276	0	10,447	0	0	0	291	02/01/2036
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2		12/01/2024	PAYDOWN		17,025	17,009	12,900	12,999	0	4,201	131	4,070	0	17,025	0	0	0	533	09/01/2035
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		12/01/2024	PAYDOWN		55,993	55,686	30,863	31,630	0	25,110	912	24,198	0	55,993	0	0	0	2,142	02/01/2036
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		12/01/2024	PAYDOWN		42,425	42,270	38,663	38,968	0	3,280	0	3,280	0	42,425	0	0	0	593	09/01/2036
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		11/01/2024	PAYDOWN		2,598	18,029	8,843	10,459	0	(1,358)	548	(1,906)	0	2,598	0	0	0	345	01/01/2047
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		12/01/2024	PAYDOWN		19,800	18,709	18,084	18,300	0	(4,390)	0	(4,390)	0	19,800	0	0	0	655	01/01/2047
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		12/01/2024	PAYDOWN		14,080	13,572	8,555	8,796	0	5,023	58	4,965	0	14,080	0	0	0	517	03/01/2036
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		12/01/2024	PAYDOWN		13,506	15,236	13,877	13,993	0	1,037	0	1,037	0	13,506	0	0	0	543	03/01/2037
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		12/25/2024	PAYDOWN		11,924	24,512	17,271	19,419	0	1,835	339	1,496	0	11,924	0	0	0	633	09/25/2036
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		12/01/2024	PAYDOWN		16,500	22,756	20,148	21,152	0	1,368	273	1,095	0	16,500	0	0	0	624	01/01/2036
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C		12/01/2024	PAYDOWN		5,553	17,527	11,494	11,787	0	4,076	(2,990)	7,066	0	5,553	0	0	0	528	03/01/2036
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3		12/01/2024	PAYDOWN		27,605	25,869	24,844	25,779	0	187	0	187	0	27,605	0	0	0	295	05/01/2036
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		10/30/2024	PAYDOWN		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,617	01/30/2052
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		11/25/2024	PAYDOWN		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,507	02/26/2052
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1		12/01/2024	PAYDOWN		576,906	576,906	564,647	569,179	0	7,727	0	7,727	0	576,906	0	0	0	17,101	03/01/2067
05684P-AE-6	Bain Capital Credit CLO -BCC 2021-6A B	D	12/13/2024	PAYDOWN		2,000,000	2,000,000	1,973,640	1,941,588	0	58,412	0	58,412	0	2,000,000	0	0	0	165,748	10/21/2034
48254G-AC-0	KKR CLO 29 Ltd-KKR 29A B	D	05/14/2024	PAYDOWN		1,000,000	1,000,000	983,000	980,619	0	19,381	0	19,381	0	1,000,000	0	0	0	41,687	01/15/2032
04017W-AE-2	Ares LIV CLO Ltd-ARES 2019-54A B	D	05/03/2024	PAYDOWN		1,000,000	1,000,000	991,500	982,677	0	17,323	0	17,323	0	1,000,000	0	0	0	41,465	10/15/2032
82670Q-AE-9	Signal Peak CLO 9 Ltd-SPEAK 2021-9A B	D	12/12/2024	PAYDOWN		1,000,000	1,000,000	983,500	973,997	0	26,004	0	26,004	0	1,000,000	0	0	0	83,271	07/21/2034
64135J-AC-6	Neuberger Berman Loan Ad-NEUB 2022-49A B	D	07/25/2024	PAYDOWN		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	39,118	07/25/2034
143122-AC-3	CARLYLE US CLO 2021-11 L-CGMS 2021-11A B	D	07/10/2024	PAYDOWN		1,395,000	1,395,000	1,367,867	1,357,255	0	37,745	0	37,745	0	1,395,000	0	0	0	73,315	01/25/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09631R-AC-2	BlueMountain CLO XXXV Lt-BLUEM 2022-35A	D	10/16/2024	PAYDOWN		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	126,041	07/22/2035
29001X-AC-9	ELM17 2022-4A B-ELM17 2022-4A B	D	07/17/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	56,289	07/17/2035
12572G-AC-1	CIFC Funding Ltd-CIFC 2022-5A B1	D	02/09/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	51,087	07/16/2033
69701R-AQ-0	Palmer Square CLO 2020-3-PLMRS 2020-3A A	D	01/02/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	7,241	11/15/2031
143111-AC-6	Carlyle US CLO 2022-3 Lt-CARLYLE GLOBAL	D	02/22/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	55,844	07/20/2035
27829P-AN-6	Eaton Vance CLO 2020-2 L-EATON 2020-2A B	D	10/03/2024	PAYDOWN		2,000,000	2,000,000	1,888,000	1,877,315	0	122,685	0	122,685	0	2,000,000	0	0	0	143,108	01/15/2035
97315D-AG-2	Wind River 2022-2 CLO Lt-WINDR 2022-2A B	D	06/24/2024	PAYDOWN		2,000,000	2,000,000	1,964,000	1,952,320	0	47,680	0	47,680	0	2,000,000	0	0	0	113,759	07/20/2035
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		12/01/2024	PAYDOWN		516,109	516,109	516,099	516,109	0	0	0	0	0	516,109	0	0	0	12,862	08/01/2067
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		12/01/2024	PAYDOWN		103,214	103,214	103,213	103,214	0	0	0	0	0	103,214	0	0	0	2,960	08/01/2067
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		12/01/2024	PAYDOWN		180,134	180,134	173,302	174,508	0	5,609	0	5,609	0	180,134	0	0	0	4,755	07/01/2052
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		12/01/2024	PAYDOWN		180,134	180,134	176,772	177,533	0	2,591	0	2,591	0	180,134	0	0	0	4,803	07/01/2052
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3		12/01/2024	PAYDOWN		113,585	113,585	113,136	113,469	0	116	0	116	0	113,585	0	0	0	3,503	07/01/2062
67113G-AC-1	OHA Credit Funding 5 Ltd-OAKC 2020-5A A1	D	10/18/2024	PAYDOWN		1,000,000	1,000,000	972,750	971,552	0	28,448	0	28,448	0	1,000,000	0	0	0	68,691	04/18/2033
38136N-AQ-9	Goldentree Loan Manageme-GLM 2020-8A AR	D	10/31/2024	PAYDOWN		3,000,000	3,000,000	2,888,250	2,875,278	0	124,722	0	124,722	0	3,000,000	0	0	0	211,380	10/20/2034
03769R-AA-3	Apidos Clo XL Ltd-APID 2022-40A A1	D	08/09/2024	PAYDOWN		1,600,000	1,600,000	1,599,200	1,561,400	0	38,600	0	38,600	0	1,600,000	0	0	0	94,592	07/15/2035
594918-CG-7	Microsoft Corp-SENIOR UNSECURED		06/10/2024	EXCHANGE OFFER		2,053,167	2,000,000	1,997,529	1,997,641	0	357	0	357	0	2,053,167	0	0	0	50,056	09/15/2026
86562M-AA-8	SUMITOMO MITSUI FINANCIA-SUBORDINATED	D	04/02/2024	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,180	04/02/2024
52107Q-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED		03/13/2024	CA_CASH_CLOSE		987,800	1,000,000	997,180	999,628	0	90	0	90	0	999,717	0	(11,917)	(11,917)	20,000	02/13/2025
87246Y-AC-0	TIAA ASSET MGMT FIN LLC-SENIOR UNSECURED		11/01/2024	MATURITY		2,000,000	2,000,000	1,997,720	1,999,722	0	278	0	278	0	2,000,000	0	0	0	82,500	11/01/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						320,164,748	320,997,640	318,396,115	320,044,787	1,960	971,408	16,411	956,957	0	320,927,918	0	(763,171)	(763,171)	11,234,091	XXX
03765H-AE-1	Apollo Management Holdin-SUBORDINATED		12/17/2024	CALL 100		224,000	224,000	188,160	188,731	0	555	0	555	0	189,285	0	34,715	34,715	11,088	01/14/2050
1309999999. Subtotal - Bonds - Hybrid Securities						224,000	224,000	188,160	188,731	0	555	0	555	0	189,285	0	34,715	34,715	11,088	XXX
06759U-AA-1	Barings Clo Ltd 2022-II-BABSN 2022-2A A	D	07/15/2024	PAYDOWN		10,000,000	10,000,000	9,790,000	9,762,956	0	237,044	0	237,044	0	10,000,000	0	0	0	541,887	07/15/2035
06763H-AC-0	Babson CLO Ltd/Cayman Is-BABSN 2022-4A B	D	10/21/2024	PAYDOWN		6,937,500	6,937,500	6,937,500	6,937,500	0	0	0	0	0	6,937,500	0	0	0	578,926	10/20/2034
06761K-AL-5	Barings CLO Ltd 2019-III-BABSN 2019-3A A	D	12/23/2024	PAYDOWN		3,030,000	3,030,000	2,994,398	2,979,049	0	50,951	0	50,951	0	3,030,000	0	0	0	205,124	04/20/2031
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						19,967,500	19,967,500	19,721,898	19,679,505	0	287,995	0	287,995	0	19,967,500	0	0	0	1,325,937	XXX
2509999997. Total - Bonds - Part 4						371,487,109	372,003,316	372,394,835	372,483,964	1,960	1,179,489	16,411	1,165,038	0	373,575,268	0	(2,088,158)	(2,088,158)	13,703,995	XXX
2509999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999. Total - Bonds						371,487,109	372,003,316	372,394,835	372,483,964	1,960	1,179,489	16,411	1,165,038	0	373,575,268	0	(2,088,158)	(2,088,158)	13,703,995	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						371,487,109	XXX	372,394,835	372,483,964	1,960	1,179,489	16,411	1,165,038	0	373,575,268	0	(2,088,158)	(2,088,158)	13,703,995	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
2509999998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
1999999 - Totals									XXX	XXX

NONE

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 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
TELUS CORPORATION COMMERCIAL PAPER	@	A	12/10/2024	RBC CAPITAL MARKETS	04/14/2025	9,866,021	0	26,877	0	0	10,000,000	9,839,144	0	0	0.000	4.746	N/A	0	0
AMERICAN HONDA FINANCE CORPORATION COMME	@		12/09/2024	BOFAMLSEC	03/13/2025	9,907,832	0	28,215	0	0	10,000,000	9,879,617	0	0	0.000	4.717	N/A	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						19,773,853	0	55,092	0	0	20,000,000	19,718,761	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,773,853	0	55,092	0	0	20,000,000	19,718,761	0	0	XXX	XXX	XXX	0	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						19,773,853	0	55,092	0	0	20,000,000	19,718,761	0	0	XXX	XXX	XXX	0	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						19,773,853	0	55,092	0	0	20,000,000	19,718,761	0	0	XXX	XXX	XXX	0	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						19,773,853	0	55,092	0	0	XXX	19,718,761	0	0	XXX	XXX	XXX	0	0

1.

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

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 19,773,853	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
180494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	01/05/2024	01/06/2025	0	3,417,393	4697.24	0	288,189	(283,425)	4,763		104,781	0	0	(283,425)	0	0		
180518 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	01/05/2024	01/06/2025	0	2,996,180	4697.24	0	252,698	(248,521)	4,177		117,297	0	0	(248,521)	0	0		
180550 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	12	5,636,688	4697.24	0	455,448	(447,941)	7,507		110,968	0	0	(447,941)	0	0		
180552 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2024	01/06/2025	0	5,766,211	4697.24	0	251,311	(247,157)	4,154		155,556	0	0	(247,157)	0	0		
180556 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	3	1,409,172	4697.24	0	113,862	(111,985)	1,877		31,543	0	0	(111,985)	0	0		
180570 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	3	1,409,172	4697.24	0	113,862	(111,985)	1,877		67,592	0	0	(111,985)	0	0		
180804 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	4	1,935,924	4839.81	0	150,420	(143,337)	7,083		93,704	0	0	(143,337)	0	0		
180852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025	0	1,516,236	4839.81	0	115,915	(110,441)	5,474		33,971	0	0	(110,441)	0	0		
180858 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025	0	2,577,771	4839.81	0	197,069	(187,763)	9,306		78,792	0	0	(187,763)	0	0		
180864 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/19/2024	01/17/2025	0	5,233,022	4839.81	0	217,280	(207,019)	10,260		138,310	0	0	(207,019)	0	0		
180898 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	9	4,355,829	4839.81	0	338,445	(322,507)	15,938		85,917	0	0	(322,507)	0	0		
180902 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	5	2,419,905	4839.81	0	188,025	(179,171)	8,854		98,822	0	0	(179,171)	0	0		
181367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	11	5,449,653	4954.23	0	423,434	(380,511)	42,923		105,840	0	0	(380,511)	0	0		
181376 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	2	990,846	4954.23	0	76,988	(69,184)	7,804		21,680	0	0	(69,184)	0	0		
181383 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	9	4,458,807	4954.23	0	346,446	(311,327)	35,119		133,078	0	0	(311,327)	0	0		
181394 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2025	0	5,416,859	4954.23	0	84,503	(75,913)	8,590		139,136	0	0	(75,913)	0	0		
181395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	7	3,467,961	4954.23	0	269,458	(242,143)	27,315		145,670	0	0	(242,143)	0	0		
181423 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	02/06/2024	02/06/2025	0	1,368,204	4954.23	0	111,413	(100,088)	11,325		66,232	0	0	(100,088)	0	0		
181782 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	7	3,482,857	4975.51	0	279,671	(240,594)	39,077		103,570	0	0	(240,594)	0	0		
181785 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	5	2,487,755	4975.51	0	199,765	(171,853)	27,912		100,944	0	0	(171,853)	0	0		
181807 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	5	2,487,755	4975.51	0	199,765	(171,853)	27,912		117,485	0	0	(171,853)	0	0		
181837 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	2	995,102	4975.51	0	79,906	(68,741)	11,165		21,376	0	0	(68,741)	0	0		
181858 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025	0	5,106,713	4975.51	0	235,419	(202,435)	32,985		133,486	0	0	(202,435)	0	0		
181880 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	02/20/2024	02/20/2025	0	4,065,033	4975.51	0	343,008	(294,949)	48,059		78,537	0	0	(294,949)	0	0		
182235 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	8	4,083,808	5104.76	0	327,520	(269,034)	58,486		77,036	0	0	(269,034)	0	0		

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
182243 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	0	1,627,097	5104.76	0	137,652	(113,004)	24,649		77,285	0	0	(113,004)	0	0		
182244 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	2	1,020,952	5104.76	0	81,880	(67,259)	14,621		21,488	0	0	(67,259)	0	0		
182252 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	6	3,062,856	5104.76	0	245,640	(201,776)	43,864		88,462	0	0	(201,776)	0	0		
182260 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	6	3,062,856	5104.76	0	245,640	(201,776)	43,864		121,120	0	0	(201,776)	0	0		
182294 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	0	5,386,222	5104.76	0	302,706	(248,502)	54,204		143,104	0	0	(248,502)	0	0		
182748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025	0	4,042,350	5224.62	0	345,217	(270,087)	75,130		73,661	0	0	(270,087)	0	0		
182820 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	3	1,567,386	5224.62	0	127,116	(99,528)	27,588		69,749	0	0	(99,528)	0	0		
182835 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025	0	5,696,967	5224.62	0	267,757	(209,485)	58,272		149,790	0	0	(209,485)	0	0		
182841 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	2	1,044,924	5224.62	0	84,744	(66,352)	18,392		21,007	0	0	(66,352)	0	0		
182845 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	6	3,134,772	5224.62	0	254,232	(199,055)	55,177		88,709	0	0	(199,055)	0	0		
182847 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	5	2,612,310	5224.62	0	211,860	(165,879)	45,981		95,365	0	0	(165,879)	0	0		
183388 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	12	6,245,208	5204.34	0	524,592	(387,995)	136,597		113,101	0	0	(387,995)	0	0		
183391 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	7	3,643,038	5204.34	0	306,012	(226,330)	79,682		95,606	0	0	(226,330)	0	0		
183405 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	8	4,163,472	5204.34	0	349,728	(258,663)	91,065		147,941	0	0	(258,663)	0	0		
183412 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	0	6,808,923	5204.34	0	329,552	(243,502)	86,050		166,445	0	0	(243,502)	0	0		
183473 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	3	1,561,302	5204.34	0	131,148	(96,999)	34,149		69,024	0	0	(96,999)	0	0		
183843 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	7	3,477,061	4967.23	0	307,027	(215,772)	91,255		104,621	0	0	(215,772)	0	0		
183864 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	0	5,234,167	4967.23	0	480,654	(337,395)	143,259		97,356	0	0	(337,395)	0	0		
183870 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2025	0	3,238,918	4967.23	0	297,980	(209,167)	88,813		124,221	0	0	(209,167)	0	0		
183881 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	0	6,163,032	4967.23	0	302,723	(212,497)	90,227		155,446	0	0	(212,497)	0	0		
183891 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	0	1,826,570	4967.23	0	167,796	(117,785)	50,012		86,010	0	0	(117,785)	0	0		
184312 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	0	7,169,449	5180.74	0	330,512	(215,789)	114,723		185,456	0	0	(215,789)	0	0		
184336 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	9	4,662,666	5180.74	0	375,345	(245,418)	129,927		83,361	0	0	(245,418)	0	0		
184354 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	13	6,734,962	5180.74	0	542,165	(354,493)	187,673		183,307	0	0	(354,493)	0	0		
184360 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	2	1,036,148	5180.74	0	83,410	(54,537)	28,873		39,520	0	0	(54,537)	0	0		
184386 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	3	1,554,222	5180.74	0	125,115	(81,806)	43,309		70,765	0	0	(81,806)	0	0		
184787 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/20/2025	0	6,273,137	5308.13	0	282,060	(173,277)	108,783		159,854	0	0	(173,277)	0	0		
184859 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	2	1,061,626	5308.13	0	83,338	(51,285)	32,053		40,806	0	0	(51,285)	0	0		
184868 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	2	1,061,626	5308.13	0	83,338	(51,285)	32,053		51,839	0	0	(51,285)	0	0		

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184911 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	10	5,308,130	5308.13	0	416,690	(256,425)	160,265		91,307	0	0	(256,425)	0	0		
184915 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	11	5,838,943	5308.13	0	458,359	(282,067)	176,292		166,454	0	0	(282,067)	0	0		
185352 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025	0	6,990,402	5352.96	0	580,203	(327,871)	252,332		193,427	0	0	(327,871)	0	0		
185358 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/06/2024	06/06/2025	0	7,482,314	5352.96	0	188,858	(106,723)	82,135		185,332	0	0	(106,723)	0	0		
185399 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	4	2,141,184	5352.96	0	167,012	(94,977)	72,035		101,231	0	0	(94,977)	0	0		
185411 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	10	5,352,960	5352.96	0	417,530	(237,442)	180,088		90,261	0	0	(237,442)	0	0		
185422 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	3	1,605,888	5352.96	0	125,259	(71,232)	54,027		60,504	0	0	(71,232)	0	0		
186151 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	9	4,925,853	5473.17	0	383,229	(203,196)	180,033		79,649	0	0	(203,196)	0	0		
186155 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	15	8,209,755	5473.17	0	638,715	(338,659)	300,056		223,077	0	0	(338,659)	0	0		
186168 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	4	2,189,268	5473.17	0	170,324	(90,309)	80,015		80,089	0	0	(90,309)	0	0		
186179 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	0	6,708,336	5473.17	0	315,292	(165,943)	149,349		159,665	0	0	(165,943)	0	0		
186676 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	3	1,670,157	5567.19	0	129,939	(63,526)	66,413		55,955	0	0	(63,526)	0	0		
186743 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	11	6,123,909	5567.19	0	476,443	(232,928)	243,515		95,443	0	0	(232,928)	0	0		
186752 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	10	5,567,190	5567.19	0	433,130	(211,752)	221,378		146,060	0	0	(211,752)	0	0		
186776 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/05/2024	07/03/2025	0	6,700,818	5567.19	0	335,041	(163,321)	171,720		144,850	0	0	(163,321)	0	0		
187083 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	3	1,651,500	5505	0	132,120	(59,289)	72,831		54,909	0	0	(59,289)	0	0		
187106 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	3	1,651,500	5505	0	132,120	(59,289)	72,831		75,319	0	0	(59,289)	0	0		
187124 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025	0	5,917,367	5505	0	273,528	(122,328)	151,200		135,756	0	0	(122,328)	0	0		
187183 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	11	6,055,500	5505	0	484,440	(217,394)	267,046		95,570	0	0	(217,394)	0	0		
187196 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	10	5,505,000	5505	0	440,400	(197,631)	242,769		148,759	0	0	(197,631)	0	0		
187721 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	4	2,096,012	5240.03	0	181,304	(72,721)	108,583		76,375	0	0	(72,721)	0	0		
187746 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	0	7,226,949	5240.03	0	659,315	(263,363)	395,952		121,045	0	0	(263,363)	0	0		
187765 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	0	5,157,480	5240.03	0	470,517	(187,948)	282,569		146,224	0	0	(187,948)	0	0		
187786 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025	0	5,167,271	5240.03	0	289,884	(115,794)	174,090		127,142	0	0	(115,794)	0	0		
188233 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	7	3,917,984	5597.12	0	300,510	(108,976)	191,534		59,243	0	0	(108,976)	0	0		
188241 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	9	5,037,408	5597.12	0	386,370	(140,112)	246,258		129,667	0	0	(140,112)	0	0		
188245 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	3	1,679,136	5597.12	0	128,790	(46,704)	82,086		54,791	0	0	(46,704)	0	0		
188334 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025	0	5,211,202	5597.12	0	245,501	(88,597)	156,904		116,405	0	0	(88,597)	0	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
188756 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	4	2,163,368	5408.42	0	176,964	(55,393)	121,571		72,742	0	0	(55,393)	0	0		
188764 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	10	5,408,420	5408.42	0	442,410	(138,483)	303,927		145,061	0	0	(138,483)	0	0		
188778 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	2	1,081,684	5408.42	0	88,482	(27,697)	60,785		49,428	0	0	(27,697)	0	0		
188811 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2024	09/05/2025	0	5,240,527	5408.42	0	115,294	(35,869)	79,425		134,155	0	0	(35,869)	0	0		
188853 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2024	09/05/2025	0	4,787,604	5408.42	0	412,452	(128,318)	284,134		75,890	0	0	(128,318)	0	0		
189379 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	0	4,838,476	5702.55	0	224,989	(61,247)	163,742		91,028	0	0	(61,247)	0	0		
189441 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	10	5,702,550	5702.55	0	424,840	(116,507)	308,333		81,868	0	0	(116,507)	0	0		
189493 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	0	7,286,372	5702.55	0	580,724	(158,086)	422,638		202,279	0	0	(158,086)	0	0		
189893 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025	0	6,047,263	5751.07	0	282,458	(65,362)	217,096		119,740	0	0	(65,362)	0	0		
189904 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	8	4,600,856	5751.07	0	368,528	(86,057)	282,471		64,602	0	0	(86,057)	0	0		
189916 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	5	2,875,535	5751.07	0	230,330	(53,786)	176,544		60,131	0	0	(53,786)	0	0		
189939 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	6	3,450,642	5751.07	0	276,396	(64,543)	211,853		90,485	0	0	(64,543)	0	0		
189942 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	4	2,300,428	5751.07	0	184,264	(43,029)	141,235		68,338	0	0	(43,029)	0	0		
190420 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025	0	4,949,239	5864.67	0	233,604	(45,048)	188,556		76,862	0	0	(45,048)	0	0		
190457 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	7	4,105,269	5864.67	0	319,802	(62,379)	257,423		54,434	0	0	(62,379)	0	0		
190473 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	6	3,518,802	5864.67	0	274,116	(53,468)	220,648		67,265	0	0	(53,468)	0	0		
190491 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	7	4,105,269	5864.67	0	319,802	(62,379)	257,423		104,843	0	0	(62,379)	0	0		
190494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	2	1,172,934	5864.67	0	91,372	(17,823)	73,549		34,755	0	0	(17,823)	0	0		
191082 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2024	11/06/2025	0	6,492,099	5929.04	0	297,338	(44,111)	253,228		91,006	0	0	(44,111)	0	0		
191117 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	8	4,743,232	5929.04	0	365,232	(54,183)	311,049		60,132	0	0	(54,183)	0	0		
191134 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	3	1,778,712	5929.04	0	136,962	(20,319)	116,643		31,475	0	0	(20,319)	0	0		
191157 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	10	5,929,040	5929.04	0	456,540	(67,728)	388,812		135,718	0	0	(67,728)	0	0		
191177 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	2	1,185,808	5929.04	0	91,308	(13,546)	77,762		31,587	0	0	(13,546)	0	0		
191583 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	0	4,283,326	5917.11	0	206,028	(22,640)	183,388		59,275	0	0	(22,640)	0	0		
191648 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	2	1,183,422	5917.11	0	93,490	(10,274)	83,216		33,428	0	0	(10,274)	0	0		
191677 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	7	4,141,977	5917.11	0	327,215	(35,958)	291,257		53,026	0	0	(35,958)	0	0		
191680 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	7	4,141,977	5917.11	0	327,215	(35,958)	291,257		102,448	0	0	(35,958)	0	0		
191681 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	4	2,366,844	5917.11	0	186,980	(20,547)	166,433		43,238	0	0	(20,547)	0	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
192160 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	10	6,090,270	6090.27	0	457,380	(27,874)	429,506		69,035	0	0	(27,874)	0	0		
192166 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	5	3,045,135	6090.27	0	228,690	(13,937)	214,753		49,048	0	0	(13,937)	0	0		
192169 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	5	3,045,135	6090.27	0	228,690	(13,937)	214,753		65,814	0	0	(13,937)	0	0		
192194 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	3	1,827,081	6090.27	0	137,214	(8,362)	128,852		44,714	0	0	(8,362)	0	0		
192223 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	0	5,839,028	6090.27	0	262,756	(16,013)	246,743		56,911	0	0	(16,013)	0	0		
192933 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	2	1,186,170	5930.85	0	96,198	(2,132)	94,066		33,877	0	0	(2,132)	0	0		
192967 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	7	4,151,595	5930.85	0	336,693	(7,461)	329,232		52,472	0	0	(7,461)	0	0		
192981 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	5	2,965,425	5930.85	0	240,495	(5,330)	235,165		55,113	0	0	(5,330)	0	0		
192986 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	5	2,965,425	5930.85	0	240,495	(5,330)	235,165		73,889	0	0	(5,330)	0	0		
193038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	0	4,917,692	5930.85	0	245,885	(5,449)	240,436		70,988	0	0	(5,449)	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	32,437,213	(16,809,646)	15,627,567	XXX	11,307,354	0	0	(16,809,646)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	32,437,213	(16,809,646)	15,627,567	XXX	11,307,354	0	0	(16,809,646)	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
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										0	32,437,213	(16,809,646)	15,627,567	XXX	11,307,354	0	0	(16,809,646)	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										0	32,437,213	(16,809,646)	15,627,567	XXX	11,307,354	0	0	(16,809,646)	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
180496 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	0	3,522,311	4841.45	0	(222,301)	218,627	(3,674)		0	0	0	218,627	0	0		
180523 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	0	3,113,629	4881.37	0	(179,951)	176,976	(2,974)		0	0	0	176,976	0	0		
180554 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	12	5,747,736	4789.78	0	(384,312)	377,977	(6,335)		0	0	0	377,977	0	0		
180557 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2024	01/06/2025	0	5,921,904	4824.07	0	(157,264)	154,664	(2,599)		0	0	0	154,664	0	0		
180559 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	3	1,440,738	4802.46	0	(93,726)	92,181	(1,545)		0	0	0	92,181	0	0		
180571 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	01/06/2025	3	1,476,813	4922.71	0	(72,657)	71,459	(1,198)		0	0	0	71,459	0	0		
180807 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	4	2,030,008	5075.02	0	(92,728)	88,361	(4,367)		0	0	0	88,361	0	0		
180855 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025	0	1,550,353	4948.71	0	(93,930)	89,494	(4,436)		0	0	0	89,494	0	0		
180860 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/19/2024	01/17/2025	0	2,656,908	4988.39	0	(146,802)	139,870	(6,932)		0	0	0	139,870	0	0		

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

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180866 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/19/2024	01/17/2025	0	5,371,692	4968.06	0	(133,447)	127,145	(6,302)		0	0	0	127,145	0	0		
180899 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	9	4,442,076	4935.64	0	(282,600)	269,292	(13,308)		0	0	0	269,292	0	0		
180904 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/17/2025	5	2,519,120	5038.24	0	(126,220)	120,276	(5,944)		0	0	0	120,276	0	0		
181368 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	11	5,557,013	5051.83	0	(354,662)	318,710	(35,952)		0	0	0	318,710	0	0		
181377 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	2	1,012,842	5064.21	0	(62,968)	56,585	(6,383)		0	0	0	56,585	0	0		
181384 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	9	4,593,906	5104.34	0	(261,594)	235,076	(26,518)		0	0	0	235,076	0	0		
181396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2025	0	5,556,615	5082.05	0	0	0	0		0	0	0	0	0	0		
181397 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2024	02/06/2025	7	3,616,046	5165.78	0	(178,773)	160,651	(18,122)		0	0	0	160,651	0	0		
181424 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	0	1,435,656	5198.47	0	(70,640)	63,460	(7,180)		0	0	0	63,460	0	0		
181783 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	7	3,589,082	5127.26	0	(212,870)	183,127	(29,743)		0	0	0	183,127	0	0		
181790 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	5	2,591,495	5182.99	0	(135,880)	116,894	(18,986)		0	0	0	116,894	0	0		
181810 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	5	2,608,660	5217.32	0	(126,325)	108,674	(17,651)		0	0	0	108,674	0	0		
181840 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	02/20/2025	2	1,016,994	5084.97	0	(65,924)	56,713	(9,211)		0	0	0	56,713	0	0		
181860 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2024	02/20/2025	0	5,241,024	5106.37	0	(155,244)	133,493	(21,751)		0	0	0	133,493	0	0		
181881 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	0	4,145,525	5074.03	0	(291,341)	250,521	(40,820)		0	0	0	250,521	0	0		
182238 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	8	4,164,664	5205.83	0	(276,432)	227,069	(49,363)		0	0	0	227,069	0	0		
182246 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	2	1,043,516	5217.58	0	(67,688)	55,601	(12,087)		0	0	0	55,601	0	0		
182247 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	0	1,708,777	5361.02	0	(88,970)	73,038	(15,931)		0	0	0	73,038	0	0		
182254 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	6	3,155,964	5259.94	0	(187,908)	154,353	(33,555)		0	0	0	154,353	0	0		
182261 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	03/06/2025	6	3,190,884	5318.14	0	(168,030)	138,025	(30,005)		0	0	0	138,025	0	0		
182295 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	0	5,530,575	5241.57	0	(217,603)	178,639	(38,965)		0	0	0	178,639	0	0		
182750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2024	03/20/2025	0	4,121,988	5327.55	0	(295,092)	230,871	(64,221)		0	0	0	230,871	0	0		
182823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	3	1,644,345	5481.15	0	(81,240)	63,608	(17,632)		0	0	0	63,608	0	0		
182836 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025	0	5,848,501	5363.59	0	(178,315)	139,508	(38,807)		0	0	0	139,508	0	0		
182842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	2	1,067,704	5338.52	0	(70,450)	55,160	(15,290)		0	0	0	55,160	0	0		
182846 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	6	3,231,324	5385.54	0	(194,580)	152,350	(42,230)		0	0	0	152,350	0	0		
182848 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	03/20/2025	5	2,716,800	5433.6	0	(148,435)	116,220	(32,215)		0	0	0	116,220	0	0		
183407 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	12	6,368,868	5307.39	0	(446,712)	330,394	(116,318)		0	0	0	330,394	0	0		

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183408 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	7	3,747,954	5354.22	0	(241,017)	178,259	(62,758)		0	0	0	178,259	0	0		
183410 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	8	4,326,680	5408.35	0	(250,472)	185,252	(65,220)		0	0	0	185,252	0	0		
183414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	0	6,977,788	5333.41	0	(228,780)	169,043	(59,737)		0	0	0	169,043	0	0		
183474 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	04/04/2025	3	1,637,961	5459.87	0	(85,464)	63,210	(22,254)		0	0	0	63,210	0	0		
183846 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/17/2025	7	3,588,676	5126.68	0	(238,700)	167,753	(70,947)		0	0	0	167,753	0	0		
183869 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	0	5,337,802	5065.58	0	(415,855)	291,909	(123,946)		0	0	0	291,909	0	0		
183873 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2025	0	3,372,035	5171.38	0	(217,688)	152,806	(64,882)		0	0	0	152,806	0	0		
183882 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	0	6,320,804	5094.39	0	(209,415)	146,999	(62,416)		0	0	0	146,999	0	0		
183892 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	0	1,918,994	5218.57	0	(112,981)	79,307	(33,674)		0	0	0	79,307	0	0		
184315 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	0	7,358,721	5317.51	0	(220,102)	143,703	(76,399)		0	0	0	143,703	0	0		
184339 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	9	4,754,988	5283.32	0	(317,664)	207,703	(109,961)		0	0	0	207,703	0	0		
184357 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	13	6,939,036	5337.72	0	(417,027)	272,672	(144,356)		0	0	0	272,672	0	0		
184363 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	2	1,080,496	5402.48	0	(56,844)	37,167	(19,677)		0	0	0	37,167	0	0		
184389 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	05/06/2025	3	1,634,109	5447.03	0	(78,054)	51,035	(27,019)		0	0	0	51,035	0	0		
184792 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/20/2025	0	6,438,116	5447.73	0	(183,133)	112,503	(70,630)		0	0	0	112,503	0	0		
184865 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	2	1,109,400	5547	0	(54,292)	33,410	(20,882)		0	0	0	33,410	0	0		
184870 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	2	1,122,988	5614.94	0	(47,052)	28,955	(18,097)		0	0	0	28,955	0	0		
184912 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	10	5,413,230	5413.23	0	(349,490)	215,071	(134,419)		0	0	0	215,071	0	0		
184916 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	05/20/2025	11	6,032,213	5483.83	0	(337,898)	207,937	(129,961)		0	0	0	207,937	0	0		
185353 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025	0	7,220,383	5529.07	0	(435,502)	246,101	(189,401)		0	0	0	246,101	0	0		
185363 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/06/2024	06/06/2025	0	7,677,600	5492.67	0	(69,890)	39,494	(30,395)		0	0	0	39,494	0	0		
185404 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	4	2,263,660	5659.15	0	(93,996)	53,454	(40,542)		0	0	0	53,454	0	0		
185414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	10	5,458,950	5458.95	0	(349,390)	198,692	(150,698)		0	0	0	198,692	0	0		
185424 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2024	06/06/2025	3	1,678,314	5594.38	0	(80,856)	45,981	(34,875)		0	0	0	45,981	0	0		
186152 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	9	5,023,386	5581.54	0	(319,734)	169,529	(150,205)		0	0	0	169,529	0	0		
186156 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	15	8,486,430	5657.62	0	(463,185)	245,590	(217,595)		0	0	0	245,590	0	0		
186172 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	06/20/2025	4	2,289,536	5723.84	0	(108,260)	57,402	(50,858)		0	0	0	57,402	0	0		
186181 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	0	6,882,750	5615.47	0	(207,958)	109,452	(98,507)		0	0	0	109,452	0	0		
186680 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	3	1,743,309	5811.03	0	(84,495)	41,309	(43,186)		0	0	0	41,309	0	0		

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

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186745 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	11	6,245,162	5677.42	0	(397,386)	194,278	(203,108)		0	0	0	194,278	0	0		
186754 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	10	5,755,360	5755.36	0	(313,660)	153,345	(160,315)		0	0	0	153,345	0	0		
186777 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/05/2024	07/03/2025	0	6,873,695	5710.82	0	(227,828)	111,058	(116,770)		0	0	0	111,058	0	0		
187090 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	3	1,721,688	5738.96	0	(88,653)	39,783	(48,870)		0	0	0	39,783	0	0		
187107 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	3	1,749,930	5833.1	0	(73,293)	32,890	(40,403)		0	0	0	32,890	0	0		
187129 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025	0	6,070,036	5647.03	0	(179,738)	80,383	(99,355)		0	0	0	80,383	0	0		
187188 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	11	6,175,400	5614	0	(406,989)	182,638	(224,351)		0	0	0	182,638	0	0		
187197 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	10	5,693,820	5693.82	0	(321,600)	144,319	(177,281)		0	0	0	144,319	0	0		
187726 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	4	2,187,400	5468.5	0	(125,300)	50,258	(75,042)		0	0	0	50,258	0	0		
187755 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	0	7,370,039	5343.78	0	(568,544)	227,104	(341,440)		0	0	0	227,104	0	0		
187767 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	0	5,331,799	5417.14	0	(362,107)	144,643	(217,463)		0	0	0	144,643	0	0		
187787 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025	0	5,302,132	5376.79	0	(208,241)	83,182	(125,059)		0	0	0	83,182	0	0		
188234 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	7	3,995,558	5707.94	0	(249,970)	90,648	(159,322)		0	0	0	90,648	0	0		
188242 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	9	5,209,686	5788.54	0	(277,110)	100,490	(176,620)		0	0	0	100,490	0	0		
188247 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	3	1,753,017	5843.39	0	(82,866)	30,050	(52,816)		0	0	0	30,050	0	0		
188335 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025	0	5,352,424	5748.8	0	(159,100)	57,416	(101,683)		0	0	0	57,416	0	0		
188758 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	10	5,591,220	5591.22	0	(327,910)	102,642	(225,268)		0	0	0	102,642	0	0		
188768 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	4	2,255,528	5638.82	0	(120,004)	37,564	(82,440)		0	0	0	37,564	0	0		
188779 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	2	1,145,178	5725.89	0	(50,374)	15,768	(34,606)		0	0	0	15,768	0	0		
188814 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2024	09/05/2025	0	5,390,928	5563.64	0	(26,203)	8,152	(18,051)		0	0	0	8,152	0	0		
188854 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2024	09/05/2025	0	4,882,401	5515.51	0	(351,889)	109,477	(242,412)		0	0	0	109,477	0	0		
189381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	0	4,961,861	5847.97	0	(149,509)	40,700	(108,809)		0	0	0	40,700	0	0		
189442 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	10	5,815,460	5815.46	0	(350,820)	96,208	(254,612)		0	0	0	96,208	0	0		
189494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	0	7,576,368	5929.51	0	(397,836)	108,300	(289,536)		0	0	0	108,300	0	0		
189894 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025	0	6,215,977	5911.52	0	(177,901)	41,167	(136,734)		0	0	0	41,167	0	0		
189908 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	8	4,692,416	5865.52	0	(307,800)	71,876	(235,924)		0	0	0	71,876	0	0		
189921 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	5	2,961,515	5923.03	0	(174,255)	40,691	(133,564)		0	0	0	40,691	0	0		
189940 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	6	3,582,114	5970.19	0	(191,754)	44,778	(146,976)		0	0	0	44,778	0	0		

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

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189944 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	4	2,400,728	6001.82	0	(120,404)	28,116	(92,288)		0	0	0	28,116	0	0		
190421 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025	0	5,078,906	6018.32	0	(152,931)	29,491	(123,441)		0	0	0	29,491	0	0		
190459 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	7	4,186,966	5981.38	0	(265,860)	51,857	(214,003)		0	0	0	51,857	0	0		
190474 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	6	3,621,552	6035.92	0	(207,432)	40,461	(166,971)		0	0	0	40,461	0	0		
190492 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	7	4,269,069	6098.67	0	(215,362)	42,007	(173,355)		0	0	0	42,007	0	0		
190497 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	2	1,228,062	6140.31	0	(56,758)	11,071	(45,687)		0	0	0	11,071	0	0		
191085 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2024	11/06/2025	0	6,657,647	6080.23	0	(195,412)	28,990	(166,422)		0	0	0	28,990	0	0		
191119 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	8	4,837,624	6047.03	0	(302,952)	44,943	(258,009)		0	0	0	44,943	0	0		
191137 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	3	1,828,872	6096.24	0	(104,358)	15,482	(88,876)		0	0	0	15,482	0	0		
191161 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	10	6,149,600	6149.6	0	(315,670)	46,830	(268,840)		0	0	0	46,830	0	0		
191181 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	2	1,237,984	6189.92	0	(58,438)	8,669	(49,769)		0	0	0	8,669	0	0		
191587 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	0	4,389,549	6063.85	0	(140,493)	15,439	(125,054)		0	0	0	15,439	0	0		
191653 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	2	1,238,096	6190.48	0	(59,348)	6,522	(52,826)		0	0	0	6,522	0	0		
191678 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	4	2,435,008	6087.52	0	(142,956)	15,709	(127,247)		0	0	0	15,709	0	0		
191679 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	7	4,224,402	6034.86	0	(273,119)	30,013	(243,106)		0	0	0	30,013	0	0		
191682 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	7	4,307,240	6153.2	0	(222,712)	24,474	(198,238)		0	0	0	24,474	0	0		
192165 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	10	6,210,860	6210.86	0	(377,660)	23,015	(354,645)		0	0	0	23,015	0	0		
192168 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	5	3,133,140	6266.28	0	(171,535)	10,454	(161,081)		0	0	0	10,454	0	0		
192191 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	5	3,167,245	6334.49	0	(151,160)	9,212	(141,948)		0	0	0	9,212	0	0		
192195 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	3	1,911,858	6372.86	0	(84,138)	5,128	(79,010)		0	0	0	5,128	0	0		
192226 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	0	5,980,913	6238.26	0	(173,419)	10,568	(162,851)		0	0	0	10,568	0	0		
192938 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	2	1,241,802	6209.01	0	(61,122)	1,355	(59,768)		0	0	0	1,355	0	0		
192970 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	7	4,233,796	6048.28	0	(282,471)	6,260	(276,211)		0	0	0	6,260	0	0		
192984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	5	3,052,905	6105.81	0	(183,650)	4,070	(179,580)		0	0	0	4,070	0	0		
192990 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	5	3,085,230	6170.46	0	(164,075)	3,636	(160,439)		0	0	0	3,636	0	0		
193043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	0	5,045,550	6085.05	0	(164,743)	3,651	(161,092)		0	0	0	3,651	0	0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(23,915,624)	12,433,992	(11,481,632)	XXX	0	0	0	12,433,992	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(23,915,624)	12,433,992	(11,481,632)	XXX	0	0	0	12,433,992	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

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0929999999. Total Written Options - Call Options and Warrants										0	(23,915,624)	12,433,992	(11,481,632)	XXX	0	0	0	12,433,992	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(23,915,624)	12,433,992	(11,481,632)	XXX	0	0	0	12,433,992	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	8,521,589	(4,375,654)	4,145,935	XXX	11,307,354	0	0	(4,375,654)	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										0	8,521,589	(4,375,654)	4,145,935	XXX	11,307,354	0	0	(4,375,654)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	Equity derivatives hedging portfolio's exposure to equity markets

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
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
163186 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024	01/05/2024	Maturity	0	3,453,142	3895.08	360,529	0	711,146	706,194	0		0	0	(4,952)	711,146	0	0	
163203 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024	01/05/2024	Maturity	0	6,761,379	3895.08	705,929	0	1,392,451	1,382,754	0		0	0	(9,697)	1,392,451	0	0	
163207 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024	01/05/2024	Maturity	0	1,911,960	3895.08	199,620	0	393,753	391,011	0		0	0	(2,742)	393,753	0	0	
163298 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024	01/05/2024	Maturity	0	1,525,828	3895.08	159,306	0	314,232	312,044	0		0	0	(2,188)	314,232	0	0	
163345 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	01/05/2024	Maturity	0	6,201,832	3895.08	370,249	0	692,593	687,507	0		0	0	(5,086)	692,593	0	0	
163372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024	01/05/2024	Maturity	0	2,664,558	3895.08	278,196	0	548,744	544,923	0		0	0	(3,821)	548,744	0	0	
163823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/19/2024	Maturity	0	1,596,807	3972.61	156,489	0	348,575	340,406	0		0	0	(8,168)	348,575	0	0	
163842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/19/2024	Maturity	0	5,374,738	3972.61	527,208	0	1,173,277	1,145,758	0		0	0	(27,519)	1,173,277	0	0	
163854 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/19/2024	Maturity	0	983,324	3972.61	96,454	0	214,654	209,620	0		0	0	(5,035)	214,654	0	0	
163902 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024	01/19/2024	Maturity	0	1,563,862	3972.61	151,304	0	341,383	333,485	0		0	0	(7,898)	341,383	0	0	
163936 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	01/19/2024	Maturity	0	5,709,239	3972.61	314,008	0	561,243	544,853	0		0	0	(16,391)	561,243	0	0	
163956 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/19/2024	Maturity	0	4,512,964	3972.61	442,275	0	985,157	962,071	0		0	0	(23,086)	985,157	0	0	
164489 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	02/06/2024	Maturity	0	6,429,405	4111.08	607,802	0	1,318,620	1,257,007	0		0	0	(61,613)	1,318,620	0	0	
164507 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	02/06/2024	Maturity	0	2,469,750	4111.08	233,477	0	506,526	482,859	0		0	0	(23,668)	506,526	0	0	
164544 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	02/06/2024	Maturity	0	1,115,221	4111.08	105,427	0	228,723	218,036	0		0	0	(10,687)	228,723	0	0	
164579 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	02/06/2024	Maturity	0	1,064,274	4111.08	100,611	0	218,274	208,075	0		0	0	(10,199)	218,274	0	0	
164630 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024	02/06/2024	Maturity	0	2,064,594	4111.08	195,827	0	423,432	403,581	0		0	0	(19,851)	423,432	0	0	
164635 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024	02/06/2024	Maturity	0	3,759,599	4111.08	356,598	0	771,064	734,916	0		0	0	(36,148)	771,064	0	0	
164637 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024	02/06/2024	Maturity	0	5,807,878	4111.08	311,302	0	408,631	377,074	0		0	0	(31,557)	408,631	0	0	
165138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024	02/20/2024	Maturity	0	2,333,029	4079.09	229,783	0	512,706	480,861	0		0	0	(31,845)	512,706	0	0	
165232 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024	02/20/2024	Maturity	0	5,444,362	4079.09	288,360	0	425,308	385,345	0		0	0	(39,963)	425,308	0	0	
165244 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	02/20/2024	Maturity	11	4,486,999	4079.09	432,542	0	986,059	926,115	0		0	0	(59,945)	986,059	0	0	
165246 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	02/20/2024	Maturity	5	2,039,545	4079.09	196,610	0	448,209	420,961	0		0	0	(27,248)	448,209	0	0	
165267 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	02/20/2024	Maturity	11	4,486,999	4079.09	432,542	0	986,059	926,115	0		0	0	(59,945)	986,059	0	0	
165274 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	02/20/2024	Maturity	4	1,631,636	4079.09	157,288	0	358,567	336,769	0		0	0	(21,798)	358,567	0	0	
165840 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2023	03/06/2024	03/06/2024	Maturity	7	2,833,894	4048.42	250,803	0	739,436	694,209	0		0	0	(45,227)	739,436	0	0	
165851 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2023	03/06/2024	03/06/2024	Maturity	13	5,262,946	4048.42	465,777	0	1,373,239	1,289,246	0		0	0	(83,993)	1,373,239	0	0	
165884 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024	03/06/2024	Maturity	0	2,459,063	4048.42	238,283	0	641,635	598,665	0		0	0	(42,969)	641,635	0	0	
165911 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024	03/06/2024	Maturity	0	2,241,827	4048.42	217,233	0	584,952	545,779	0		0	0	(39,173)	584,952	0	0	
165929 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024	03/06/2024	Maturity	0	1,668,186	4048.42	161,731	0	435,274	406,109	0		0	0	(29,165)	435,274	0	0	
165936 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024	03/06/2024	Maturity	0	5,556,253	4048.42	308,928	0	603,790	548,082	0		0	0	(55,708)	603,790	0	0	
166409 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	03/20/2024	Maturity	2	790,314	3951.57	71,682	0	254,610	238,941	0		0	0	(15,668)	254,610	0	0	
166413 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	03/20/2024	Maturity	2	790,314	3951.57	71,682	0	254,610	238,941	0		0	0	(15,668)	254,610	0	0	

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
166436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024	03/20/2024	Maturity	0	6,187,318	3951.57	370,002	0	927,501	846,626	0		0	0	(80,875)	927,501	0	0	
166448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	03/20/2024	Maturity	13	5,137,041	3951.57	465,933	0	1,654,962	1,553,118	0		0	0	(101,843)	1,654,962	0	0	
166462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	03/20/2024	Maturity	13	5,137,041	3951.57	465,933	0	1,654,962	1,553,118	0		0	0	(101,843)	1,654,962	0	0	
166464 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	03/20/2024	Maturity	6	2,370,942	3951.57	215,046	0	763,829	716,824	0		0	0	(47,005)	763,829	0	0	
167381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/05/2024	Maturity	0	6,826,886	4105.02	643,502	0	1,828,233	1,658,983	0		0	0	(169,250)	1,828,233	0	0	
167434 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/05/2024	Maturity	0	7,207,926	4105.02	392,544	0	833,948	730,704	0		0	0	(103,244)	833,948	0	0	
167439 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	04/05/2024	Maturity	3	1,231,506	4105.02	112,929	0	329,795	300,093	0		0	0	(29,702)	329,795	0	0	
167449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	04/05/2024	Maturity	19	7,799,538	4105.02	715,217	0	2,088,703	1,900,591	0		0	0	(188,112)	2,088,703	0	0	
167452 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	04/05/2024	Maturity	5	2,052,510	4105.02	188,215	0	549,659	500,156	0		0	0	(49,503)	549,659	0	0	
168023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	04/19/2024	Maturity	14	5,781,706	4129.79	526,708	0	1,172,413	1,013,679	0		0	0	(158,734)	1,172,413	0	0	
168038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	04/19/2024	Maturity	16	6,607,664	4129.79	601,952	0	1,339,900	1,158,490	0		0	0	(181,410)	1,339,900	0	0	
168042 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	04/19/2024	Maturity	3	1,238,937	4129.79	112,866	0	251,231	217,217	0		0	0	(34,014)	251,231	0	0	
168055 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	04/19/2024	Maturity	3	1,238,937	4129.79	112,866	0	251,231	217,217	0		0	0	(34,014)	251,231	0	0	
168063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	04/19/2024	Maturity	3	1,238,937	4129.79	112,866	0	251,231	217,217	0		0	0	(34,014)	251,231	0	0	
168127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/19/2024	Maturity	0	6,928,357	4129.79	369,074	0	835,329	724,101	0		0	0	(111,228)	835,329	0	0	
170971 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	05/06/2024	Maturity	0	7,821,232	4136.25	423,285	0	1,003,607	857,130	0		0	0	(146,477)	1,003,607	0	0	
171022 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	05/06/2024	Maturity	3	1,240,875	4136.25	113,169	0	313,346	274,184	0		0	0	(39,162)	313,346	0	0	
171120 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	05/06/2024	Maturity	0	5,454,724	4136.25	514,317	0	1,377,432	1,199,453	0		0	0	(177,979)	1,377,432	0	0	
171126 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	05/06/2024	Maturity	0	7,286,852	4136.25	687,065	0	1,840,083	1,602,325	0		0	0	(237,758)	1,840,083	0	0	
171137 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	05/06/2024	Maturity	0	1,496,793	4136.25	141,130	0	377,972	329,134	0		0	0	(48,838)	377,972	0	0	
171145 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	05/06/2024	Maturity	0	1,040,440	4136.25	98,101	0	262,733	228,785	0		0	0	(33,948)	262,733	0	0	
171639 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	05/20/2024	Maturity	0	4,826,825	4191.98	441,703	0	1,285,183	1,115,482	0		0	0	(169,700)	1,285,183	0	0	
171657 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	05/20/2024	Maturity	0	6,095,945	4191.98	557,953	0	1,623,097	1,408,733	0		0	0	(214,363)	1,623,097	0	0	
171669 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	05/20/2024	Maturity	0	1,486,023	4191.98	136,227	0	395,666	343,328	0		0	0	(52,338)	395,666	0	0	
171681 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	05/20/2024	Maturity	0	2,356,667	4191.98	216,011	0	627,483	544,492	0		0	0	(82,991)	627,483	0	0	
171732 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	05/20/2024	Maturity	0	6,595,253	4191.98	338,336	0	809,847	679,859	0		0	0	(129,988)	809,847	0	0	
172294 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	06/06/2024	Maturity	0	6,714,527	4283.85	595,614	0	1,675,728	1,418,605	0		0	0	(257,123)	1,675,728	0	0	
172332 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	06/06/2024	Maturity	0	1,535,475	4283.85	136,205	0	383,205	324,406	0		0	0	(58,799)	383,205	0	0	
172356 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	06/06/2024	Maturity	0	2,382,324	4283.85	211,789	0	594,551	503,123	0		0	0	(91,428)	594,551	0	0	
172366 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	06/06/2024	Maturity	13	5,569,005	4283.85	478,374	0	1,389,840	1,183,329	0		0	0	(206,511)	1,389,840	0	0	
172394 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	06/06/2024	Maturity	0	8,625,632	4283.85	417,481	0	950,885	770,661	0		0	0	(180,224)	950,885	0	0	
172396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	06/06/2024	Maturity	3	1,285,155	4283.85	110,394	0	320,732	273,076	0		0	0	(47,656)	320,732	0	0	
172824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024	06/20/2024	Maturity	0	9,040,171	4388.71	805,510	0	2,233,846	1,855,301	0		0	0	(378,546)	2,233,846	0	0	
172850 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024	06/20/2024	Maturity	0	1,466,590	4388.71	130,847	0	362,398	300,907	0		0	0	(61,491)	362,398	0	0	
172866 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024	06/20/2024	Maturity	0	7,135,882	4388.71	348,231	0	664,019	500,370	0		0	0	(163,650)	664,019	0	0	

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
172872 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	06/20/2024	Maturity	3	1,316,613	4388.71	113,229	0	325,337	272,126	0		0	0	(53,211)	325,337	0	0	
172901 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	06/20/2024	Maturity	11	4,827,581	4388.71	415,173	0	1,192,903	997,795	0		0	0	(195,109)	1,192,903	0	0	
173446 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	07/06/2023	07/05/2024	07/05/2024	Maturity	0	5,876,180	4411.59	524,743	0	1,539,244	1,270,403	0		0	0	(268,841)	1,539,244	0	0	
173471 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83 ROYAL BANK OF CANADA	07/06/2023	07/05/2024	07/05/2024	Maturity	0	1,020,833	4411.59	91,140	0	267,403	220,710	0		0	0	(46,694)	267,403	0	0	
173504 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	07/05/2024	Maturity	0	1,438,161	4411.59	126,558	0	376,721	311,882	0		0	0	(64,839)	376,721	0	0	
173550 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	07/06/2023	07/05/2024	07/05/2024	Maturity	0	2,057,873	4411.59	183,768	0	539,052	444,903	0		0	0	(94,150)	539,052	0	0	
173560 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83 ROYAL BANK OF CANADA	07/06/2023	07/05/2024	07/05/2024	Maturity	0	4,437,798	4411.59	396,295	0	1,162,465	959,432	0		0	0	(203,034)	1,162,465	0	0	
173570 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	07/05/2024	Maturity	0	7,070,798	4411.59	340,105	0	684,946	510,700	0		0	0	(174,246)	684,946	0	0	
174098 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	07/20/2023	07/19/2024	07/19/2024	Maturity	0	6,098,891	4534.87	526,273	0	1,304,716	1,014,905	0		0	0	(289,811)	1,304,716	0	0	
174103 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	07/20/2023	07/19/2024	07/19/2024	Maturity	0	4,396,210	4534.87	379,349	0	940,467	731,565	0		0	0	(208,902)	940,467	0	0	
174131 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	07/19/2024	Maturity	0	1,597,292	4534.87	137,114	0	341,703	266,197	0		0	0	(75,507)	341,703	0	0	
174145 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	07/19/2024	Maturity	0	2,559,847	4534.87	219,744	0	547,620	426,610	0		0	0	(121,009)	547,620	0	0	
174175 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2023	07/19/2024	07/19/2024	Maturity	0	6,512,141	4534.87	307,373	0	492,652	323,387	0		0	0	(169,266)	492,652	0	0	
174192 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	07/19/2024	Maturity	5	2,267,435	4534.87	186,385	0	485,064	382,424	0		0	0	(102,639)	485,064	0	0	
174702 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	08/06/2024	Maturity	13	5,821,439	4478.03	496,574	0	990,597	695,081	0		0	0	(295,516)	990,597	0	0	
174722 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	08/06/2024	Maturity	2	895,606	4478.03	76,396	0	152,400	106,936	0		0	0	(45,464)	152,400	0	0	
174748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	08/06/2024	Maturity	3	1,343,409	4478.03	114,594	0	228,599	160,403	0		0	0	(68,196)	228,599	0	0	
174751 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	08/06/2024	Maturity	3	1,343,409	4478.03	114,594	0	228,599	160,403	0		0	0	(68,196)	228,599	0	0	
174797 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPR08K5P83	08/04/2023	08/06/2024	08/06/2024	Maturity	0	6,510,753	4478.03	583,884	0	1,107,897	760,422	0		0	0	(347,475)	1,107,897	0	0	
174821 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2024	08/06/2024	Maturity	0	5,899,916	4478.03	270,660	0	536,351	375,279	0		0	0	(161,072)	536,351	0	0	
175369 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	08/20/2024	Maturity	10	4,369,710	4369.71	396,330	0	1,227,408	976,470	0		0	0	(250,937)	1,227,408	0	0	
175381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	08/20/2024	Maturity	5	2,184,855	4369.71	198,165	0	613,704	488,235	0		0	0	(125,469)	613,704	0	0	
175390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024	08/20/2024	Maturity	0	5,747,693	4369.71	286,476	0	749,747	568,364	0		0	0	(181,383)	749,747	0	0	
175429 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	08/20/2024	Maturity	11	4,806,681	4369.71	435,963	0	1,350,148	1,074,117	0		0	0	(276,031)	1,350,148	0	0	
175436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	08/20/2024	Maturity	3	1,310,913	4369.71	118,899	0	368,222	292,941	0		0	0	(75,281)	368,222	0	0	
175983 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	09/06/2024	Maturity	12	5,358,576	4465.48	474,228	0	1,131,525	807,599	0		0	0	(323,926)	1,131,525	0	0	
175995 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	09/06/2024	Maturity	12	5,358,576	4465.48	474,228	0	1,131,525	807,599	0		0	0	(323,926)	1,131,525	0	0	
176004 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	09/06/2024	Maturity	2	893,096	4465.48	79,038	0	188,588	134,600	0		0	0	(53,988)	188,588	0	0	
176033 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	09/06/2024	Maturity	8	3,572,384	4465.48	316,152	0	754,350	538,399	0		0	0	(215,951)	754,350	0	0	
176060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/06/2024	Maturity	0	5,690,136	4465.48	276,541	0	674,075	485,181	0		0	0	(188,894)	674,075	0	0	
176741 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	09/20/2024	Maturity	13	5,722,860	4402.2	487,591	0	1,690,452	1,338,747	0		0	0	(351,705)	1,690,452	0	0	
176751 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	09/20/2024	Maturity	16	7,043,520	4402.2	600,112	0	2,080,556	1,647,688	0		0	0	(432,868)	2,080,556	0	0	
176763 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	09/20/2024	Maturity	4	1,760,880	4402.2	150,028	0	520,139	411,922	0		0	0	(108,217)	520,139	0	0	
176828 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	09/20/2024	Maturity	0	5,310,818	4402.2	254,388	0	828,056	644,563	0		0	0	(183,493)	828,056	0	0	
177517 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10/04/2024	Maturity	13	5,601,050	4308.5	504,660	0	1,875,338	1,489,911	0		0	0	(385,427)	1,875,338	0	0	

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 Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
177520 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10/04/2024	Maturity	20	8,617,000	4308.5	776,400	0	2,885,135	2,292,170	0		0	0	(592,965)	2,885,135	0	0	
177527 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10/04/2024	Maturity	10	4,308,500	4308.5	388,200	0	1,442,568	1,146,085	0		0	0	(296,482)	1,442,568	0	0	
177557 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10/04/2024	Maturity	7	3,015,950	4308.5	271,740	0	1,009,797	802,260	0		0	0	(207,538)	1,009,797	0	0	
177589 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024	10/04/2024	Maturity	0	4,774,965	4308.5	444,161	0	1,598,752	1,259,529	0		0	0	(339,222)	1,598,752	0	0	
177602 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024	10/04/2024	Maturity	0	8,627,695	4308.5	451,001	0	1,614,385	1,269,939	0		0	0	(344,446)	1,614,385	0	0	
177935 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	10/18/2024	Maturity	12	5,068,992	4224.16	472,428	0	1,968,609	1,589,628	0		0	0	(378,981)	1,968,609	0	0	
177943 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	10/18/2024	Maturity	10	4,224,160	4224.16	393,690	0	1,640,508	1,324,690	0		0	0	(315,817)	1,640,508	0	0	
178000 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/18/2024	Maturity	0	3,834,794	4224.16	369,828	0	1,489,294	1,192,620	0		0	0	(296,675)	1,489,294	0	0	
178008 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/18/2024	Maturity	0	1,263,203	4224.16	121,823	0	490,582	392,856	0		0	0	(97,726)	490,582	0	0	
178040 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024	10/18/2024	Maturity	0	5,738,713	4224.16	318,499	0	1,360,087	1,104,589	0		0	0	(255,499)	1,360,087	0	0	
178402 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/06/2024	Maturity	0	4,959,517	4365.98	437,677	0	1,775,551	1,403,645	0		0	0	(371,906)	1,775,551	0	0	
178417 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/06/2024	Maturity	0	1,949,842	4365.98	172,074	0	698,061	551,845	0		0	0	(146,215)	698,061	0	0	
178487 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	11/06/2024	Maturity	10	4,365,980	4365.98	372,850	0	1,563,058	1,246,237	0		0	0	(316,821)	1,563,058	0	0	
178499 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024	11/06/2024	Maturity	0	7,210,282	4365.98	348,978	0	1,451,586	1,155,051	0		0	0	(296,536)	1,451,586	0	0	
178516 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	11/06/2024	Maturity	11	4,802,578	4365.98	410,135	0	1,719,363	1,370,861	0		0	0	(348,503)	1,719,363	0	0	
178952 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	11/20/2024	Maturity	13	5,911,594	4547.38	485,342	0	1,780,646	1,349,673	0		0	0	(430,973)	1,780,646	0	0	
178994 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	11/20/2024	Maturity	4	1,818,952	4547.38	149,336	0	547,891	415,284	0		0	0	(132,607)	547,891	0	0	
179005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	11/20/2024	Maturity	10	4,547,380	4547.38	373,340	0	1,369,728	1,038,210	0		0	0	(331,518)	1,369,728	0	0	
179060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/20/2024	Maturity	0	5,177,878	4547.38	236,111	0	901,879	692,217	0		0	0	(209,662)	901,879	0	0	
179103 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024	11/20/2024	Maturity	0	1,611,795	4547.38	136,918	0	485,494	363,913	0		0	0	(121,580)	485,494	0	0	
179475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12/06/2024	Maturity	11	5,004,274	4549.34	408,848	0	1,695,020	1,314,099	0		0	0	(380,921)	1,695,020	0	0	
179482 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12/06/2024	Maturity	4	1,819,736	4549.34	148,672	0	616,371	477,854	0		0	0	(138,517)	616,371	0	0	
179500 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12/06/2024	Maturity	12	5,459,208	4549.34	446,016	0	1,849,113	1,433,563	0		0	0	(415,550)	1,849,113	0	0	
179519 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12/06/2024	Maturity	5	2,274,670	4549.34	185,840	0	770,464	597,318	0		0	0	(173,146)	770,464	0	0	
179533 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/06/2024	Maturity	0	6,668,505	4549.34	310,752	0	1,207,860	918,334	0		0	0	(289,526)	1,207,860	0	0	
179556 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	12/06/2023	12/06/2024	12/06/2024	Maturity	0	1,418,504	4549.34	121,618	0	480,469	367,158	0		0	0	(113,311)	480,469	0	0	
180041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	12/20/2024	Maturity	6	2,819,010	4698.35	235,950	0	739,499	510,640	0		0	0	(228,859)	739,499	0	0	
180044 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	12/20/2024	Maturity	7	3,288,845	4698.35	275,275	0	862,748	595,747	0		0	0	(267,002)	862,748	0	0	
180060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	12/20/2024	Maturity	4	1,879,340	4698.35	157,300	0	492,999	340,427	0		0	0	(152,572)	492,999	0	0	
180074 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024	12/20/2024	Maturity	0	5,612,741	4698.35	258,599	0	888,555	637,728	0		0	0	(250,827)	888,555	0	0	
180130 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	12/20/2024	Maturity	9	4,228,515	4698.35	353,925	0	1,109,248	765,960	0		0	0	(343,288)	1,109,248	0	0	
180141 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	12/20/2024	Maturity	2	939,670	4698.35	78,650	0	246,500	170,213	0		0	0	(76,286)	246,500	0	0	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												42,271,977	0	120,761,895	100,487,367	0	XXX	0	0	(20,274,528)	120,761,895	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												42,271,977	0	120,761,895	100,487,367	0	XXX	0	0	(20,274,528)	120,761,895	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												42,271,977	0	120,761,895	100,487,367	0	XXX	0	0	(20,274,528)	120,761,895	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 Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
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												42,271,977	0	120,761,895	100,487,367	0	XXX	0	0	(20,274,528)	120,761,895	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
163189 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024	01/05/2024	Maturity	0	3,522,550	3973.3711	(320,473)	0	(641,738)	(637,336)	0		0	0	4,402	(641,738)	0	0	
163205 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024	01/05/2024	Maturity	0	6,961,516	4010.374368	(591,662)	0	(1,192,322)	(1,184,195)	0		0	0	8,127	(1,192,322)	0	0	
163208 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024	01/05/2024	Maturity	0	1,983,276	4040.366484	(159,278)	0	(322,437)	(320,249)	0		0	0	2,188	(322,437)	0	0	
163300 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. ROYAL BANK OF CANADA	E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024	01/05/2024	Maturity	0	1,595,406	4072.695648	(120,244)	0	(244,654)	(243,002)	0		0	0	1,652	(244,654)	0	0	
163346 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index		ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	01/05/2024	Maturity	0	6,379,825	4006.868796	(271,640)	0	(514,600)	(510,869)	0		0	0	3,731	(514,600)	0	0	
163373 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	01/06/2023	01/05/2024	01/05/2024	Maturity	0	2,717,849	3972.9816	(247,287)	0	(495,453)	(492,056)	0		0	0	3,397	(495,453)	0	0	
163824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/19/2024	Maturity	0	1,630,978	4057.623854	(135,760)	0	(314,403)	(307,316)	0		0	0	7,086	(314,403)	0	0	
163844 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/19/2024	Maturity	0	5,540,817	4095.363649	(427,238)	0	(1,007,198)	(984,897)	0		0	0	22,301	(1,007,198)	0	0	
163855 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/19/2024	Maturity	0	1,022,952	4132.706183	(72,904)	0	(175,026)	(171,221)	0		0	0	3,805	(175,026)	0	0	
163903 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. ROYAL BANK OF CANADA	E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024	01/19/2024	Maturity	0	1,646,590	4182.761069	(102,933)	0	(258,655)	(253,282)	0		0	0	5,373	(258,655)	0	0	
163938 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index		ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	01/19/2024	Maturity	0	5,881,658	4092.582822	(215,238)	0	(388,824)	(377,589)	0		0	0	11,235	(388,824)	0	0	
163963 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/19/2024	Maturity	0	4,601,870	4050.870417	(388,205)	0	(896,251)	(875,988)	0		0	0	20,263	(896,251)	0	0	
164493 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	02/06/2024	Maturity	0	6,619,072	4232.35686	(489,501)	0	(1,128,948)	(1,079,327)	0		0	0	49,621	(1,128,948)	0	0	
164508 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	02/06/2024	Maturity	0	2,560,143	4261.545528	(177,661)	0	(416,131)	(398,121)	0		0	0	18,009	(416,131)	0	0	
164561 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	02/06/2024	Maturity	0	1,166,633	4300.600788	(74,201)	0	(177,312)	(169,790)	0		0	0	7,522	(177,312)	0	0	
164580 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	02/06/2024	Maturity	0	1,123,660	4340.478264	(65,064)	0	(158,887)	(152,292)	0		0	0	6,596	(158,887)	0	0	
164632 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024	02/06/2024	Maturity	0	2,105,886	4193.3016	(169,710)	0	(382,141)	(364,937)	0		0	0	17,203	(382,141)	0	0	
164636 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024	02/06/2024	Maturity	0	3,835,543	4194.123816	(308,663)	0	(695,124)	(663,834)	0		0	0	31,289	(695,124)	0	0	
164638 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024	02/06/2024	Maturity	0	5,971,660	4227.012456	(214,891)	0	(244,852)	(223,069)	0		0	0	21,784	(244,852)	0	0	
165140 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024	02/20/2024	Maturity	0	2,421,684	4234.09542	(176,007)	0	(424,051)	(399,659)	0		0	0	24,392	(424,051)	0	0	
165234 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024	02/20/2024	Maturity	0	5,594,627	4191.672884	(201,304)	0	(275,044)	(247,146)	0		0	0	27,898	(275,044)	0	0	
165245 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/17/2023	02/20/2024	02/20/2024	Maturity	11	4,574,944	4159.04	(377,751)	0	(898,120)	(845,768)	0		0	0	52,351	(898,120)	0	0	
165247 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/17/2023	02/20/2024	02/20/2024	Maturity	5	2,082,987	4165.974617	(169,625)	0	(404,771)	(381,263)	0		0	0	23,508	(404,771)	0	0	
165269 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/17/2023	02/20/2024	02/20/2024	Maturity	11	4,620,712	4200.646882	(350,471)	0	(852,349)	(803,778)	0		0	0	48,571	(852,349)	0	0	
165275 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/17/2023	02/20/2024	02/20/2024	Maturity	4	1,726,108	4315.269311	(101,600)	0	(264,097)	(250,017)	0		0	0	14,080	(264,097)	0	0	
165842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/06/2023	03/06/2024	03/06/2024	Maturity	7	2,891,422	4130.602926	(214,900)	0	(681,914)	(643,161)	0		0	0	38,752	(681,914)	0	0	
165852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/06/2023	03/06/2024	03/06/2024	Maturity	13	5,418,203	4167.84839	(370,149)	0	(1,217,986)	(1,151,238)	0		0	0	66,748	(1,217,986)	0	0	
165888 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024	03/06/2024	Maturity	0	2,550,786	4199.426066	(182,462)	0	(549,912)	(517,008)	0		0	0	32,903	(549,912)	0	0	
165914 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024	03/06/2024	Maturity	0	2,286,664	4129.3884	(189,210)	0	(540,116)	(505,996)	0		0	0	34,120	(540,116)	0	0	
165933 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024	03/06/2024	Maturity	0	1,751,595	4250.841	(111,935)	0	(351,865)	(331,680)	0		0	0	20,185	(351,865)	0	0	

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
165939 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024	03/06/2024	Maturity	0	5,713,495	4162.990286	(217,805)	0	(446,548)	(407,272)	0		0	0	39,276	(446,548)	0	0	
166410 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	03/20/2024	Maturity	2	828,802	4144.011459	(48,928)	0	(216,123)	(205,428)	0		0	0	10,695	(216,123)	0	0	
166414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	03/20/2024	Maturity	2	832,991	4164.95478	(46,622)	0	(211,935)	(201,744)	0		0	0	10,191	(211,935)	0	0	
166437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024	03/20/2024	Maturity	0	6,359,326	4061.423646	(269,148)	0	(755,499)	(696,669)	0		0	0	58,830	(755,499)	0	0	
166449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	03/20/2024	Maturity	13	5,237,727	4029.020772	(404,287)	0	(1,554,283)	(1,465,915)	0		0	0	88,369	(1,554,283)	0	0	
166463 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	03/20/2024	Maturity	13	5,289,611	4068.931629	(373,620)	0	(1,502,400)	(1,420,735)	0		0	0	81,666	(1,502,400)	0	0	
166465 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	03/20/2024	Maturity	6	2,459,141	4098.568404	(162,150)	0	(675,632)	(640,189)	0		0	0	35,443	(675,632)	0	0	
167384 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/05/2024	Maturity	0	6,960,693	4185.478392	(559,463)	0	(1,694,423)	(1,547,277)	0		0	0	147,147	(1,694,423)	0	0	
167438 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/05/2024	Maturity	0	7,393,891	4210.929516	(286,155)	0	(647,984)	(572,721)	0		0	0	75,263	(647,984)	0	0	
167440 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	04/05/2024	Maturity	3	1,296,406	4321.354554	(74,175)	0	(264,898)	(245,389)	0		0	0	19,509	(264,898)	0	0	
167451 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	04/05/2024	Maturity	19	8,029,624	4226.11809	(573,116)	0	(1,858,623)	(1,707,885)	0		0	0	150,737	(1,858,623)	0	0	
167457 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	04/05/2024	Maturity	5	2,129,890	4259.779254	(140,945)	0	(472,281)	(435,211)	0		0	0	37,070	(472,281)	0	0	
168025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	04/19/2024	Maturity	14	5,894,449	4210.320905	(454,258)	0	(1,059,678)	(922,778)	0		0	0	136,900	(1,059,678)	0	0	
168039 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	04/19/2024	Maturity	16	6,825,056	4265.660091	(465,040)	0	(1,122,514)	(982,365)	0		0	0	140,149	(1,122,514)	0	0	
168043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	04/19/2024	Maturity	3	1,289,733	4299.11139	(81,237)	0	(200,437)	(175,954)	0		0	0	24,482	(200,437)	0	0	
168057 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	04/19/2024	Maturity	3	1,294,813	4316.043529	(78,300)	0	(195,358)	(171,760)	0		0	0	23,597	(195,358)	0	0	
168064 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	04/19/2024	Maturity	3	1,304,601	4348.66887	(72,723)	0	(185,569)	(163,652)	0		0	0	21,917	(185,569)	0	0	
168128 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/19/2024	Maturity	0	7,114,037	4240.468372	(256,834)	0	(649,649)	(572,247)	0		0	0	77,402	(649,649)	0	0	
170972 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUIISFPU8MPRO8K5P83	05/05/2023	05/06/2024	05/06/2024	Maturity	0	8,039,444	4251.651375	(293,531)	0	(785,395)	(683,819)	0		0	0	101,576	(785,395)	0	0	
171023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	05/06/2024	Maturity	3	1,306,269	4354.230375	(73,572)	0	(247,954)	(222,494)	0		0	0	25,460	(247,954)	0	0	
171121 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	05/06/2024	Maturity	0	5,561,637	4217.3205	(446,678)	0	(1,270,520)	(1,115,948)	0		0	0	154,573	(1,270,520)	0	0	
171127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	05/06/2024	Maturity	0	7,502,543	4258.683	(552,258)	0	(1,624,398)	(1,433,289)	0		0	0	191,108	(1,624,398)	0	0	
171138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	05/06/2024	Maturity	0	1,556,066	4300.0455	(104,608)	0	(318,697)	(282,497)	0		0	0	36,200	(318,697)	0	0	
171146 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	05/06/2024	Maturity	0	1,090,277	4334.376375	(67,720)	0	(212,895)	(189,460)	0		0	0	23,435	(212,895)	0	0	
171640 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	05/20/2024	Maturity	0	4,921,913	4274.562006	(380,209)	0	(1,190,097)	(1,044,022)	0		0	0	146,075	(1,190,097)	0	0	
171659 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	05/20/2024	Maturity	0	6,292,844	4327.380954	(433,473)	0	(1,426,199)	(1,259,660)	0		0	0	166,539	(1,426,199)	0	0	
171671 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	05/20/2024	Maturity	0	1,550,071	4372.654338	(96,119)	0	(331,620)	(294,691)	0		0	0	36,929	(331,620)	0	0	
171682 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024	05/20/2024	Maturity	0	2,488,641	4426.73088	(135,272)	0	(495,510)	(443,539)	0		0	0	51,971	(495,510)	0	0	
171733 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	05/20/2024	Maturity	0	6,780,580	4309.774638	(225,558)	0	(624,528)	(537,869)	0		0	0	86,658	(624,528)	0	0	
172297 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	06/06/2024	Maturity	0	6,917,977	4413.650655	(464,681)	0	(1,472,279)	(1,271,679)	0		0	0	200,600	(1,472,279)	0	0	
172333 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024	06/06/2024	Maturity	0	1,595,205	4450.491765	(98,125)	0	(323,475)	(281,115)	0		0	0	42,360	(323,475)	0	0	
172358 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	06/06/2024	Maturity	0	2,514,305	4521.17529	(130,075)	0	(462,567)	(406,415)	0		0	0	56,153	(462,567)	0	0	
172367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	06/06/2024	Maturity	13	5,678,714	4368.241845	(406,367)	0	(1,280,139)	(1,104,713)	0		0	0	175,426	(1,280,139)	0	0	
172395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	06/06/2024	Maturity	0	8,863,699	4402.08426	(270,845)	0	(712,826)	(595,904)	0		0	0	116,922	(712,826)	0	0	
172397 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	06/06/2024	Maturity	3	1,342,216	4474.05294	(74,334)	0	(263,674)	(231,584)	0		0	0	32,090	(263,674)	0	0	

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
172826 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024	06/20/2024	Maturity	0	9,350,249	4539.242753	(606,355)	0	(1,923,774)	(1,638,820)	0		0	0	284,954	(1,923,774)	0	0	
172852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024	06/20/2024	Maturity	0	1,544,613	4622.189372	(82,200)	0	(284,375)	(245,745)	0		0	0	38,630	(284,375)	0	0	
172867 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024	06/20/2024	Maturity	0	7,334,260	4510.716138	(226,207)	0	(465,635)	(359,330)	0		0	0	106,305	(465,635)	0	0	
172875 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	06/20/2024	Maturity	3	1,372,174	4573.913562	(77,877)	0	(269,779)	(233,181)	0		0	0	36,598	(269,779)	0	0	
172905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	06/20/2024	Maturity	11	4,922,684	4475.167587	(352,462)	0	(1,097,803)	(932,165)	0		0	0	165,638	(1,097,803)	0	0	
173448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/05/2024	Maturity	0	6,071,263	4558.05	(397,641)	0	(1,344,161)	(1,140,438)	0		0	0	203,723	(1,344,161)	0	0	
173475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/05/2024	Maturity	0	1,064,729	4601.29	(62,996)	0	(223,507)	(191,233)	0		0	0	32,274	(223,507)	0	0	
173506 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	07/05/2024	Maturity	0	1,519,272	4660.4	(75,935)	0	(295,610)	(256,706)	0		0	0	38,904	(295,610)	0	0	
173551 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/05/2024	Maturity	0	2,099,029	4499.82	(156,439)	0	(497,896)	(417,747)	0		0	0	80,148	(497,896)	0	0	
173563 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/05/2024	Maturity	0	4,526,995	4500.26	(337,095)	0	(1,073,268)	(900,565)	0		0	0	172,704	(1,073,268)	0	0	
173572 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	07/05/2024	Maturity	0	7,263,131	4531.59	(219,902)	0	(492,612)	(379,950)	0		0	0	112,662	(492,612)	0	0	
174102 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	07/19/2024	Maturity	0	6,219,044	4624.21	(445,585)	0	(1,184,568)	(939,191)	0		0	0	245,377	(1,184,568)	0	0	
174105 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	07/19/2024	Maturity	0	4,494,684	4636.45	(313,494)	0	(841,992)	(669,356)	0		0	0	172,636	(841,992)	0	0	
174133 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	07/19/2024	Maturity	0	1,663,580	4723.07	(94,291)	0	(275,415)	(223,490)	0		0	0	51,925	(275,415)	0	0	
174147 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024	07/19/2024	Maturity	0	2,702,175	4787.01	(130,482)	0	(405,292)	(333,437)	0		0	0	71,854	(405,292)	0	0	
174177 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2023	07/19/2024	07/19/2024	Maturity	0	6,691,873	4660.03	(195,364)	0	(312,921)	(205,337)	0		0	0	107,584	(312,921)	0	0	
174193 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	07/19/2024	Maturity	5	2,349,970	4699.94	(132,580)	0	(402,531)	(329,521)	0		0	0	73,010	(402,531)	0	0	
174703 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	08/06/2024	Maturity	13	6,005,974	4619.98	(376,415)	0	(806,068)	(582,060)	0		0	0	224,008	(806,068)	0	0	
174723 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	08/06/2024	Maturity	2	932,416	4662.08	(52,788)	0	(115,591)	(84,176)	0		0	0	31,415	(115,591)	0	0	
174750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	08/06/2024	Maturity	3	1,408,296	4694.32	(73,473)	0	(163,714)	(119,989)	0		0	0	43,724	(163,714)	0	0	
174752 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	08/06/2024	Maturity	3	1,421,997	4739.99	(65,694)	0	(150,013)	(110,918)	0		0	0	39,095	(150,013)	0	0	
174798 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/06/2024	Maturity	0	6,639,019	4566.25	(498,789)	0	(979,635)	(682,801)	0		0	0	296,834	(979,635)	0	0	
174822 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2024	08/06/2024	Maturity	0	6,064,527	4602.97	(169,005)	0	(371,740)	(271,163)	0		0	0	100,576	(371,740)	0	0	
175371 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	08/20/2024	Maturity	10	4,522,210	4522.21	(301,070)	0	(1,074,913)	(884,289)	0		0	0	190,623	(1,074,913)	0	0	
175382 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	08/20/2024	Maturity	5	2,290,165	4580.33	(133,710)	0	(508,396)	(423,737)	0		0	0	84,659	(508,396)	0	0	
175396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024	08/20/2024	Maturity	0	5,905,758	4489.88	(191,006)	0	(591,681)	(470,745)	0		0	0	120,936	(591,681)	0	0	
175430 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	08/20/2024	Maturity	11	4,901,369	4455.79	(375,397)	0	(1,255,466)	(1,017,782)	0		0	0	237,683	(1,255,466)	0	0	
175437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	08/20/2024	Maturity	3	1,338,573	4461.91	(101,334)	0	(340,564)	(276,404)	0		0	0	64,160	(340,564)	0	0	
175984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	09/06/2024	Maturity	12	5,463,600	4553	(406,068)	0	(1,026,507)	(749,138)	0		0	0	277,369	(1,026,507)	0	0	
175996 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	09/06/2024	Maturity	12	5,526,300	4605.25	(367,164)	0	(963,807)	(713,012)	0		0	0	250,795	(963,807)	0	0	
176005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	09/06/2024	Maturity	2	927,302	4636.51	(57,442)	0	(154,383)	(115,146)	0		0	0	39,236	(154,383)	0	0	
176035 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	09/06/2024	Maturity	8	3,759,216	4699.02	(200,904)	0	(567,522)	(430,292)	0		0	0	137,230	(567,522)	0	0	
176062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/06/2024	Maturity	0	5,855,725	4595.43	(176,394)	0	(508,486)	(387,998)	0		0	0	120,488	(508,486)	0	0	
176744 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	09/20/2024	Maturity	13	5,835,024	4488.48	(416,689)	0	(1,578,294)	(1,277,732)	0		0	0	300,563	(1,578,294)	0	0	
176753 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	09/20/2024	Maturity	16	7,278,768	4549.23	(454,528)	0	(1,845,316)	(1,517,460)	0		0	0	327,856	(1,845,316)	0	0	

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
176764 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	09/20/2024	Maturity	4	1,839,064	4597.66	(102,572)	0	(441,957)	(367,971)	0		0	0	73,986	(441,957)	0	0	
176833 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	09/20/2024	Maturity	0	5,454,210	4521.06	(167,291)	0	(684,664)	(563,995)	0		0	0	120,669	(684,664)	0	0	
177519 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10/04/2024	Maturity	13	5,752,838	4425.26	(410,059)	0	(1,723,556)	(1,410,379)	0		0	0	313,177	(1,723,556)	0	0	
177522 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10/04/2024	Maturity	20	8,926,360	4463.18	(585,880)	0	(2,575,785)	(2,128,327)	0		0	0	447,458	(2,575,785)	0	0	
177528 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10/04/2024	Maturity	10	4,478,250	4478.25	(284,190)	0	(1,272,823)	(1,055,776)	0		0	0	217,046	(1,272,823)	0	0	
177559 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10/04/2024	Maturity	7	3,164,035	4520.05	(182,469)	0	(861,716)	(722,358)	0		0	0	139,358	(861,716)	0	0	
177591 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024	10/04/2024	Maturity	0	4,869,511	4393.81	(384,618)	0	(1,504,205)	(1,210,459)	0		0	0	293,746	(1,504,205)	0	0	
177603 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024	10/04/2024	Maturity	0	8,876,163	4432.58	(302,950)	0	(1,365,917)	(1,134,543)	0		0	0	231,374	(1,365,917)	0	0	
177937 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	10/18/2024	Maturity	12	5,210,412	4342.01	(383,868)	0	(1,827,195)	(1,519,257)	0		0	0	307,938	(1,827,195)	0	0	
177944 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	10/18/2024	Maturity	10	4,381,720	4381.72	(296,320)	0	(1,482,953)	(1,245,245)	0		0	0	237,707	(1,482,953)	0	0	
178003 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/18/2024	Maturity	0	3,912,259	4309.49	(320,781)	0	(1,411,832)	(1,154,502)	0		0	0	257,329	(1,411,832)	0	0	
178009 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/18/2024	Maturity	0	1,329,521	4445.93	(81,666)	0	(424,264)	(358,751)	0		0	0	65,512	(424,264)	0	0	
178041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024	10/18/2024	Maturity	0	5,935,553	4369.05	(202,577)	0	(1,163,248)	(1,000,741)	0		0	0	162,506	(1,163,248)	0	0	
178404 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/06/2024	Maturity	0	5,141,529	4526.21	(324,700)	0	(1,593,537)	(1,317,631)	0		0	0	275,906	(1,593,537)	0	0	
178419 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/06/2024	Maturity	0	2,040,314	4568.56	(116,815)	0	(607,588)	(508,327)	0		0	0	99,261	(607,588)	0	0	
178488 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	11/06/2024	Maturity	10	4,452,430	4452.43	(317,840)	0	(1,476,613)	(1,206,535)	0		0	0	270,077	(1,476,613)	0	0	
178501 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024	11/06/2024	Maturity	0	7,449,662	4510.93	(207,656)	0	(1,212,206)	(1,035,755)	0		0	0	176,451	(1,212,206)	0	0	
178517 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	11/06/2024	Maturity	11	4,937,526	4488.66	(325,182)	0	(1,584,421)	(1,308,105)	0		0	0	276,316	(1,584,421)	0	0	
178981 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	11/20/2024	Maturity	13	6,134,466	4718.82	(345,241)	0	(1,557,780)	(1,251,214)	0		0	0	306,566	(1,557,780)	0	0	
178997 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	11/20/2024	Maturity	4	1,914,628	4786.57	(90,892)	0	(452,217)	(371,507)	0		0	0	80,710	(452,217)	0	0	
179007 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	11/20/2024	Maturity	10	4,637,870	4637.87	(314,720)	0	(1,279,243)	(999,778)	0		0	0	279,464	(1,279,243)	0	0	
179062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/20/2024	Maturity	0	5,314,061	4666.98	(152,747)	0	(765,696)	(630,060)	0		0	0	135,636	(765,696)	0	0	
179104 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024	11/20/2024	Maturity	0	1,656,926	4674.71	(108,131)	0	(440,362)	(344,344)	0		0	0	96,018	(440,362)	0	0	
179477 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12/06/2024	Maturity	11	5,102,856	4638.96	(345,290)	0	(1,596,444)	(1,274,739)	0		0	0	321,705	(1,596,444)	0	0	
179485 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12/06/2024	Maturity	4	1,871,236	4678.09	(115,880)	0	(564,873)	(456,908)	0		0	0	107,965	(564,873)	0	0	
179502 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12/06/2024	Maturity	12	5,667,744	4723.12	(315,432)	0	(1,640,583)	(1,346,697)	0		0	0	293,886	(1,640,583)	0	0	
179520 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12/06/2024	Maturity	5	2,393,180	4786.36	(113,575)	0	(651,956)	(546,139)	0		0	0	105,817	(651,956)	0	0	
179536 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/06/2024	Maturity	0	6,845,884	4670.35	(202,723)	0	(1,030,481)	(841,606)	0		0	0	188,875	(1,030,481)	0	0	
179557 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	12/06/2023	12/06/2024	12/06/2024	Maturity	0	1,448,010	4643.97	(102,610)	0	(450,963)	(355,361)	0		0	0	95,602	(450,963)	0	0	
180043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	12/20/2024	Maturity	6	2,906,118	4843.53	(181,122)	0	(652,394)	(476,715)	0		0	0	175,678	(652,394)	0	0	
180047 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	12/20/2024	Maturity	7	3,418,751	4883.93	(194,796)	0	(732,846)	(543,904)	0		0	0	188,941	(732,846)	0	0	
180062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	12/20/2024	Maturity	4	1,970,300	4925.75	(101,952)	0	(402,041)	(303,153)	0		0	0	98,888	(402,041)	0	0	
180075 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024	12/20/2024	Maturity	0	5,765,963	4826.61	(166,326)	0	(735,333)	(574,006)	0		0	0	161,327	(735,333)	0	0	
180147 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	12/20/2024	Maturity	2	960,906	4804.53	(65,082)	0	(225,265)	(162,139)	0		0	0	63,126	(225,265)	0	0	
180167 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	12/20/2024	Maturity	9	4,311,819	4790.91	(300,438)	0	(1,025,948)	(734,540)	0		0	0	291,408	(1,025,948)	0	0	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(32,355,367)	0	(104,683,916)	(89,392,500)	0	XXX	0	0	15,291,416	(104,683,916)	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)
0709999999. Subtotal - Written Options - Hedging Other												(32,355,367)	0	(104,683,916)	(89,392,500)	0	XXX	0	0	15,291,416	(104,683,916)	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(32,355,367)	0	(104,683,916)	(89,392,500)	0	XXX	0	0	15,291,416	(104,683,916)	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(32,355,367)	0	(104,683,916)	(89,392,500)	0	XXX	0	0	15,291,416	(104,683,916)	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												9,916,609	0	16,077,978	11,094,867	0	XXX	0	0	(4,983,111)	16,077,978	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												9,916,609	0	16,077,978	11,094,867	0	XXX	0	0	(4,983,111)	16,077,978	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	Equity derivatives hedging portfolio's exposure to equity markets

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	10,498,717	(7,880,880)	10,498,717	6,534,649	0	6,534,649	0	0
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	0	0	0	0	0	0	0	0	0	0
Barclays Bank PLC ISDA Uncleared	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	931,896	(637,339)	294,557	1,164,433	0	1,164,433	0	0
BNP Paribas London ISDA Uncleared	R0MUWSFPU8MPRO8K5P83	Y	Y	860,000	0	1,169,483	(903,088)	0	836,394	0	0	0	0
Citibank N.A.	E570DZWZ7FF32TWEFA76	Y	Y	0	0	0	0	0	0	0	0	0	0
JPMorgan Chase Bank, N.A. ISDA Uncleared	7H6GLXDRUGQFU57RNE97	Y	Y	260,000	0	333,280	(165,216)	0	464,337	0	204,337	0	0
Morgan Stanley & Co. International PLC ISDA Uncleared	4PQUHN3JPFGFNF3BB653	Y	Y	260,000	0	23,369	(11,368)	0	251,899	0	0	0	0
Royal Bank of Canada ISDA Uncleared	ES7IP3U3RHIGC71XBU11	Y	Y	1,420,000	0	1,937,428	(1,301,074)	0	1,454,956	0	34,956	0	0
Societe General ISDA Uncleared	O2RNE8IBXP4ROTD8PU41	Y	Y	260,000	0	341,145	(254,283)	0	317,648	0	57,648	0	0
Wells Fargo Bank, N.A. ISDA Uncleared	KB1H1DSPRFMYMCUFXT09	Y	Y	290,000	0	392,248	(328,385)	0	283,037	0	0	0	0
0299999999. Total NAIC 1 Designation				3,350,000	0	5,128,850	(3,600,752)	294,557	4,772,705	0	1,461,374	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				3,350,000	0	15,627,567	(11,481,632)	10,793,274	11,307,354	0	7,996,023	0	0
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						15,627,567	(11,481,632)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

NONE

Collateral Pledged by Reporting Entity

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

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)
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	860,000	860,000	XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	260,000	260,000	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	260,000	260,000	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	1,420,000	1,420,000	XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	260,000	260,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	290,000	290,000	XXX		V
0299999999 - Total				3,350,000	3,350,000	XXX	XXX	XXX

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
PNC Bank	Pittsburgh, PA					866,421	XXX
Bank of New York Mellon	New York, NY					1,603,686	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	2,470,107	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	2,470,107	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	2,470,107	XXX

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

1. January	1,767,806	4. April	1,501,054	7. July	(5,037,780)	10. October	5,177,924
2. February	3,292,715	5. May	445,501	8. August	1,957,862	11. November	5,885,054
3. March	7,708,268	6. June	(4,801,164)	9. September	6,196,652	12. December	2,470,107

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
	AVANGRID INC COMMERCIAL PAPER		12/04/2024	0.000	02/13/2025	9,944,377	0	35,888
	BELL TELEPHONE COMPANY OF CANADA OR BELL		11/25/2024	0.000	01/24/2025	10,966,809	0	52,976
	CIGNA GROUP COMMERCIAL PAPER		12/09/2024	0.000	01/10/2025	9,988,292	0	28,505
	CRH AMERICA FINANCE INC COMMERCIAL PAPER		12/13/2024	0.000	01/30/2025	9,962,060	0	20,810
	CANADIAN PACIFIC RAILWAY COMPANY COMMERC		12/17/2024	0.000	01/15/2025	9,981,686	0	19,547
	DTE ELECTRIC COMPANY COMMERCIAL PAPER		12/17/2024	0.000	01/22/2025	9,972,412	0	19,612
	ENBRIDGE (US) INC COMMERCIAL PAPER		12/04/2024	0.000	01/02/2025	4,999,338	0	18,470
	ENTERGY CORPORATION COMMERCIAL PAPER		11/26/2024	0.000	02/13/2025	6,960,264	0	32,922
	EQUIFAX INC COMMERCIAL PAPER		12/11/2024	0.000	01/08/2025	9,990,896	0	25,921
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP		12/09/2024	0.000	01/23/2025	9,970,765	0	29,065
	EVERGY INC COMMERCIAL PAPER		12/20/2024	0.000	01/09/2025	6,992,755	0	10,839
	EVERSOURCE ENERGY COMMERCIAL PAPER		12/30/2024	0.000	01/21/2025	9,974,271	0	2,566
	EXELON CORPORATION COMMERCIAL PAPER		12/20/2024	0.000	01/02/2025	12,498,400	0	19,164
	FIDELITY NATIONAL INFORMATION SERVICES I		12/19/2024	0.000	01/13/2025	12,980,034	0	21,561
	HYUNDAI CAPITAL AMERICA COMMERCIAL PAPER		12/09/2024	0.000	01/10/2025	9,988,265	0	29,865
	MARRIOTT INTERNATIONAL INC COMMERCIAL PA		12/17/2024	0.000	01/30/2025	9,961,984	0	19,550
	MCKESSON CORP COMMERCIAL PAPER		12/31/2024	0.000	01/02/2025	21,997,231	0	2,768
	MICROCHIP TECHNOLOGY INCORPORATED COMMER		12/06/2024	0.000	01/31/2025	996,062	0	3,388
	MOHAWK INDUSTRIES INC COMMERCIAL PAPER		12/17/2024	0.000	01/21/2025	7,979,115	0	15,593
	MOSAIC CO/THE COMMERCIAL PAPER		12/18/2024	0.000	01/09/2025	9,989,716	0	16,666
	NISOURCE INC COMMERCIAL PAPER		12/12/2024	0.000	01/07/2025	9,992,146	0	26,091
	OREILLY AUTOMOTIVE INC COMMERCIAL PAPER		12/12/2024	0.000	01/06/2025	11,991,381	0	31,313
	PHILLIPS 66 COMMERCIAL PAPER		12/20/2024	0.000	01/03/2025	5,998,464	0	9,198
	RYDER SYSTEM INC COMMERCIAL PAPER		12/18/2024	0.000	01/08/2025	2,997,236	0	5,513
	SOUTHERN COMPANY (THE) COMMERCIAL PAPER		12/18/2024	0.000	01/07/2025	9,992,438	0	16,346
	SPIRE INC COMMERCIAL PAPER		12/12/2024	0.000	01/29/2025	9,963,349	0	26,015
	SYSCO CORPORATION COMMERCIAL PAPER		12/17/2024	0.000	03/17/2025	9,903,355	0	19,105
	TAMPA ELECTRIC COMPANY COMMERCIAL PAPER		12/13/2024	0.000	01/13/2025	11,981,073	0	29,846
	VW CREDIT INC COMMERCIAL PAPER		12/18/2024	0.000	02/19/2025	11,863,477	0	21,684
	VULCAN MATERIALS COMPANY COMMERCIAL PAPE		12/20/2024	0.000	01/15/2025	10,481,147	0	16,106
	WASTE MANAGEMENT INC COMMERCIAL PAPER		12/10/2024	0.000	01/06/2025	9,993,495	0	28,520
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						301,252,293	0	655,413
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						301,252,293	0	655,413
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						301,252,293	0	655,413
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						301,252,293	0	655,413
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		12/31/2024	0.000		2,000,000	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,000,000	0	0
8609999999 - Total Cash Equivalents						303,252,293	0	655,413

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 9,972,412	1E ..$ 0	1F ..$ 31,971,502	1G ..$ 0
1B	2A ...$ 259,308,379	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	LIFE INSURANCE	264,919	261,842	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	LIFE INSURANCE	124,962	123,510	0	0
11.	Georgia GA	B	LIFE INSURANCE	34,989	34,583	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	LIFE INSURANCE	499,848	494,042	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	LIFE INSURANCE	214,862	210,136	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	LIFE INSURANCE	297,390	296,648	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	LIFE INSURANCE	415,586	410,427	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	LIFE INSURANCE	2,093,779	2,034,394	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	LIFE INSURANCE	199,972	200,938	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	LIFE INSURANCE	570,490	564,384	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	4,716,797	4,630,904	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