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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

Columbus Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.ColumbusLife.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS

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

John H. Bultema III
President & CEO

Donald Joseph Wuebbling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

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

Angela M. Baker-Colyer

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

NOTARY PUBLIC STATE OF OHIO

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

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	13,024,366	0.290	13,024,366	0	13,024,366	0.290
	1.02 All other governments	80,644,258	1.798	80,644,258	0	80,644,258	1.798
	1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	96,712,921	2.156	96,712,921	0	96,712,921	2.156
	1.06 Industrial and miscellaneous	2,926,541,694	65.243	2,926,541,694	0	2,926,541,694	65.243
	1.07 Hybrid securities	74,449,642	1.660	74,449,642	0	74,449,642	1.660
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	3,191,372,881	71.147	3,191,372,881	0	3,191,372,881	71.147
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	43,529,590	0.970	43,529,590	0	43,529,590	0.970
	2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	2.03 Total preferred stocks	43,529,590	0.970	43,529,590	0	43,529,590	0.970
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	159,228,112	3.550	159,228,112	0	159,228,112	3.550
	3.02 Industrial and miscellaneous Other (Unaffiliated)	15,462,400	0.345	15,462,400	0	15,462,400	0.345
	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	18,447,451	0.411	18,447,451	0	18,447,451	0.411
	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	193,137,963	4.306	193,137,963	0	193,137,963	4.306
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	443,192,839	9.880	443,192,839	0	443,192,839	9.880
	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	443,192,839	9.880	443,192,839	0	443,192,839	9.880
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000	0		0	0.000
	5.02 Properties held for production of income		0.000	0		0	0.000
	5.03 Properties held for sale		0.000	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)	11,790,437	0.263	11,790,437		11,790,437	0.263
	6.02 Cash equivalents (Schedule E, Part 2)	67,460,671	1.504	67,460,672		67,460,672	1.504
	6.03 Short-term investments (Schedule DA)	4,225,000	0.094	4,225,000		4,225,000	0.094
	6.04 Total cash, cash equivalents and short-term investments	83,476,108	1.861	83,476,109	0	83,476,109	1.861
7.	Contract loans	103,622,394	2.310	103,622,394		103,622,394	2.310
8.	Derivatives (Schedule DB)	89,676,327	1.999	89,676,327		89,676,327	1.999
9.	Other invested assets (Schedule BA)	337,235,714	7.518	337,235,714		337,235,714	7.518
10.	Receivables for securities	380,955	0.008	380,955		380,955	0.008
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	0.000
13.	Total invested assets	4,485,624,771	100.000	4,485,624,772	0	4,485,624,772	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		470,567,460
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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		27,374,621
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		443,192,839
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		443,192,839
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		443,192,839

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		345,923,099
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	2,262,838	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	46,021,065	48,283,903
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		14,837
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	13,227,099	
	5.2 Totals, Part 3, Column 9	(63)	13,227,036
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		56,776,001
8.	Deduct amortization of premium and depreciation		11,770,083
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	1,667,075	
	10.2 Totals, Part 3, Column 11	0	1,667,075
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		337,235,716
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		337,235,716

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,389,588,048
2.	Cost of bonds and stocks acquired, Part 3, Column 7		548,782,283
3.	Accrual of discount		3,741,279
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	(56,911)	
	4.3. Part 2, Section 2, Column 13	29,147,466	
	4.4. Part 4, Column 11	(756,997)	28,333,558
5.	Total gain (loss) on disposals, Part 4, Column 19		(8,751,206)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		518,808,359
7.	Deduct amortization of premium		14,155,016
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	1,581	
	9.2. Part 2, Section 1, Column 17	29,050	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	30,631
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(659,535)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,428,040,421
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		3,428,040,421

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	13,024,366	12,834,501	13,004,582	13,039,313
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	80,644,259	66,732,431	80,598,954	81,666,000
	4.	Totals	93,668,625	79,566,932	93,603,536	94,705,313
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
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	96,712,921	91,552,906	117,126,697	85,048,516
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	2,378,593,418	2,221,797,684	2,406,092,429	2,376,981,004
	9.	Canada	125,149,024	125,384,442	126,110,832	124,470,870
	10.	Other Countries	497,248,880	484,269,075	498,547,169	500,347,001
	11.	Totals	3,000,991,322	2,831,451,201	3,030,750,430	3,001,798,875
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	3,191,372,868	3,002,571,039	3,241,480,663	3,181,552,704
PREFERRED STOCKS	14.	United States	39,372,350	39,372,350	39,795,619	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	4,157,240	4,157,240	4,000,000	
	17.	Totals	43,529,590	43,529,590	43,795,619	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	43,529,590	43,529,590	43,795,619	
COMMON STOCKS	20.	United States	188,821,622	188,821,625	138,772,922	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	4,316,341	4,316,341	3,076,527	
	23.	Totals	193,137,963	193,137,966	141,849,449	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	193,137,963	193,137,966	141,849,449	
	26.	Total Stocks	236,667,553	236,667,556	185,645,068	
	27.	Total Bonds and Stocks	3,428,040,421	3,239,238,595	3,427,125,731	

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	2,167,016	8,121,433	1,828,490	907,428	0	XXX	13,024,367	0.4	19,278,099	0.6	13,024,367	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	2,167,016	8,121,433	1,828,490	907,428	0	XXX	13,024,367	0.4	19,278,099	0.6	13,024,367	0
2. All Other Governments												
2.1 NAIC 1	0	5,321,290	4,497,479	0	6,791,799	XXX	16,610,568	0.5	19,973,511	0.6	11,289,278	5,321,290
2.2 NAIC 2	0	0	9,000,000	2,899,667	38,248,719	XXX	50,148,386	1.5	57,302,770	1.8	40,827,617	9,320,769
2.3 NAIC 3	0	0	0	8,248,983	0	XXX	8,248,983	0.3	18,615,064	0.6	2,365,133	5,883,850
2.4 NAIC 4	0	5,636,322	0	0	0	XXX	5,636,322	0.2	7,079,053	0.2	489,793	5,146,529
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	398,709	0.0	0	0
2.7 Totals	0	10,957,612	13,497,479	11,148,650	45,040,518	XXX	80,644,259	2.5	103,369,107	3.2	54,971,821	25,672,438
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	7,278,550	23,265,618	24,327,159	20,814,836	15,583,250	XXX	91,269,413	2.8	102,421,862	3.1	84,769,413	6,500,000
5.2 NAIC 2	0	0	0	2,850,000	2,593,508	XXX	5,443,508	0.2	9,098,023	0.3	5,443,508	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	7,278,550	23,265,618	24,327,159	23,664,836	18,176,758	XXX	96,712,921	3.0	111,519,885	3.4	90,212,921	6,500,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	85,604,169	308,716,314	166,756,207	420,438,560	282,878,213	XXX	1,264,393,463	39.1	1,348,171,366	41.5	819,667,859	444,725,604
6.2 NAIC 2	60,583,957	246,180,020	352,558,300	382,616,544	498,260,454	XXX	1,540,199,275	47.6	1,401,917,786	43.1	1,032,318,780	507,880,495
6.3 NAIC 3	477,766	51,266,426	57,337,313	6,076,225	7,630,184	XXX	122,787,914	3.8	140,018,755	4.3	64,782,428	58,005,486
6.4 NAIC 4	252,227	15,384,035	8,201,537	525,517	3,306,592	XXX	27,669,908	0.9	45,259,799	1.4	17,167,396	10,502,512
6.5 NAIC 5	10,635	14,138,738	1,859,787	189	0	XXX	16,009,349	0.5	5,628,620	0.2	10,519,454	5,489,895
6.6 NAIC 6	0	0	0	0	175,850	XXX	175,850	0.0	582,469	0.0	175,850	0
6.7 Totals	146,928,754	635,685,533	586,713,144	809,657,035	792,251,293	XXX	2,971,235,759	91.8	2,941,578,795	90.5	1,944,631,767	1,026,603,992
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	10,009,587	11,259,504	5,384,679	44,363,102	XXX	71,016,872	2.2	67,038,218	2.1	65,118,707	5,898,165
7.3 NAIC 3	0	1,302,628	1,000,000	0	880,047	XXX	3,182,675	0.1	5,879,056	0.2	2,688,302	494,373
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	250,093	0	0	0	0	XXX	250,093	0.0	0	0.0	250,093	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	250,093	11,312,215	12,259,504	5,384,679	45,243,149	XXX	74,449,640	2.3	72,917,274	2.2	68,057,102	6,392,538
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	2,897,950	0.1	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	2,897,950	0.1	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) 95,049,735	345,424,655	197,409,335	442,160,824	305,253,262	0	1,385,297,811	42.8	XXX	XXX	928,750,917	456,546,894
12.2 NAIC 2	(d) 60,583,957	256,189,607	372,817,804	393,750,890	583,465,783	0	1,666,808,041	51.5	XXX	XXX	1,143,708,612	523,099,429
12.3 NAIC 3	(d) 477,766	52,569,054	58,337,313	14,325,208	8,510,231	0	134,219,572	4.1	XXX	XXX	69,835,863	64,383,709
12.4 NAIC 4	(d) 252,227	21,020,357	8,201,537	525,517	3,306,592	0	33,306,230	1.0	XXX	XXX	17,657,189	15,649,041
12.5 NAIC 5	(d) 260,728	14,138,738	1,859,787	189	0	0	(c) 16,259,442	0.5	XXX	XXX	10,769,547	5,489,895
12.6 NAIC 6	(d) 0	0	0	0	175,850	0	(c) 175,850	0.0	XXX	XXX	175,850	0
12.7 Totals	156,624,413	689,342,411	638,625,776	850,762,628	900,711,718	0	(b) 3,236,066,946	100.0	XXX	XXX	2,170,897,978	1,065,168,968
12.8 Line 12.7 as a % of Col. 7	4.8	21.3	19.7	26.3	27.8	0.0	100.0	XXX	XXX	XXX	67.1	32.9
13. Total Bonds Prior Year												
13.1 NAIC 1	88,043,755	429,339,419	258,356,002	376,990,799	337,114,863	0	XXX	XXX	1,489,844,838	45.8	959,308,647	530,536,191
13.2 NAIC 2	52,345,539	255,585,053	408,078,257	326,280,114	493,067,834	2,897,950	XXX	XXX	1,538,254,747	47.3	1,077,743,021	460,511,726
13.3 NAIC 3	1,552,594	44,999,662	70,496,034	20,973,970	26,490,615	0	XXX	XXX	164,512,875	5.1	92,748,695	71,764,180
13.4 NAIC 4	2,664,613	24,236,524	19,699,070	962,861	4,775,784	0	XXX	XXX	52,338,852	1.6	26,304,278	26,034,574
13.5 NAIC 5	260,142	4,946,851	421,627	0	0	0	XXX	XXX	(c) 5,628,620	0.2	1,994,602	3,634,018
13.6 NAIC 6	582,469	0	0	0	398,709	0	XXX	XXX	(c) 981,178	0.0	582,469	398,709
13.7 Totals	145,449,112	759,107,509	757,050,990	725,207,744	861,847,805	2,897,950	XXX	XXX	(b) 3,251,561,110	100.0	2,158,681,712	1,092,879,398
13.8 Line 13.7 as a % of Col. 9	4.5	23.3	23.3	22.3	26.5	0.1	XXX	XXX	100.0	XXX	66.4	33.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	33,538,277	168,876,429	114,884,721	324,809,836	286,641,654	0	928,750,917	28.7	959,308,647	29.5	928,750,917	XXX
14.2 NAIC 2	19,229,324	155,050,100	251,397,609	287,914,532	430,117,047	0	1,143,708,612	35.3	1,077,743,021	33.1	1,143,708,612	XXX
14.3 NAIC 3	431,461	28,797,368	27,120,645	4,976,158	8,510,231	0	69,835,863	2.2	92,748,695	2.9	69,835,863	XXX
14.4 NAIC 4	85,627	7,462,482	7,119,605	525,517	2,463,957	0	17,657,188	0.5	26,304,278	0.8	17,657,188	XXX
14.5 NAIC 5	260,728	10,495,843	12,787	189	0	0	10,769,547	0.3	1,994,602	0.1	10,769,547	XXX
14.6 NAIC 6	0	0	0	0	175,850	0	175,850	0.0	582,469	0.0	175,850	XXX
14.7 Totals	53,545,417	370,682,222	400,535,367	618,226,232	727,908,739	0	2,170,897,977	67.1	2,158,681,712	66.4	2,170,897,977	XXX
14.8 Line 14.7 as a % of Col. 7	2.5	17.1	18.5	28.5	33.5	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	1.7	11.5	12.4	19.1	22.5	0.0	67.1	XXX	XXX	XXX	67.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	61,511,458	176,548,226	82,524,614	117,350,988	18,611,608	0	456,546,894	14.1	530,536,191	16.3	XXX	456,546,894
15.2 NAIC 2	41,354,633	101,139,507	121,420,195	105,836,358	153,348,736	0	523,099,429	16.2	460,511,726	14.2	XXX	523,099,429
15.3 NAIC 3	46,305	23,771,686	31,216,668	9,349,050	0	0	64,383,709	2.0	71,764,180	2.2	XXX	64,383,709
15.4 NAIC 4	166,600	13,557,875	1,081,932	0	842,635	0	15,649,042	0.5	26,034,574	0.8	XXX	15,649,042
15.5 NAIC 5	0	3,642,895	1,847,000	0	0	0	5,489,895	0.2	3,634,018	0.1	XXX	5,489,895
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	398,709	0.0	XXX	0
15.7 Totals	103,078,996	318,660,189	238,090,409	232,536,396	172,802,979	0	1,065,168,969	32.9	1,092,879,398	33.6	XXX	1,065,168,969
15.8 Line 15.7 as a % of Col. 7	9.7	29.9	22.4	21.8	16.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.2	9.8	7.4	7.2	5.3	0.0	32.9	XXX	XXX	XXX	XXX	32.9

(a) Includes $ 928,033,168 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 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 $ 250,093 current year, $ 0 prior year of bonds with 5GI designations and $ 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 $ 4,225,000 ; NAIC 2 $ 40,469,077 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,049,041	7,839,090	1,709,200	870,090	0	XXX	12,467,421	0.4	18,574,388	0.6	12,467,421	0
1.02 Residential Mortgage-Backed Securities	15,316	39,690	980	2,626	0	XXX	58,612	0.0	119,607	0.0	58,612	0
1.03 Commercial Mortgage-Backed Securities	102,659	242,652	118,310	34,711	0	XXX	498,332	0.0	584,102	0.0	498,332	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	2,167,016	8,121,432	1,828,490	907,427	0	XXX	13,024,365	0.4	19,278,097	0.6	13,024,365	0
2. All Other Governments												
2.01 Issuer Obligations	0	10,957,612	13,497,479	11,148,651	45,040,517	XXX	80,644,259	2.5	103,369,110	3.2	54,971,821	25,672,438
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	10,957,612	13,497,479	11,148,651	45,040,517	XXX	80,644,259	2.5	103,369,110	3.2	54,971,821	25,672,438
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	5,000,000	5,937,599	8,104,863	211,868	XXX	19,254,330	0.6	13,789,651	0.4	14,254,330	5,000,000
5.02 Residential Mortgage-Backed Securities	5,096,755	11,899,254	9,892,256	4,500,142	136,781	XXX	31,525,188	1.0	37,976,639	1.2	31,525,188	0
5.03 Commercial Mortgage-Backed Securities	2,093,757	4,561,121	3,509,104	842,072	0	XXX	11,006,054	0.3	16,397,631	0.5	11,006,054	0
5.04 Other Loan-Backed and Structured Securities	88,038	1,805,243	4,988,200	10,217,760	17,828,110	XXX	34,927,351	1.1	43,355,965	1.3	33,427,351	1,500,000
5.05 Totals	7,278,550	23,265,618	24,327,159	23,664,837	18,176,759	XXX	96,712,923	3.0	111,519,886	3.4	90,212,923	6,500,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	82,392,709	415,172,626	526,078,001	729,682,016	785,968,867	XXX	2,539,294,219	78.5	2,444,585,225	75.2	1,826,569,868	712,724,351
6.02 Residential Mortgage-Backed Securities	10,111,163	22,191,290	19,273,893	25,443,411	5,364,929	XXX	82,384,686	2.5	82,692,354	2.5	15,285,545	67,099,141
6.03 Commercial Mortgage-Backed Securities	37,309,579	114,218,974	28,341,687	52,039,739	0	XXX	231,909,979	7.2	266,708,649	8.2	92,196,353	139,713,626
6.04 Other Loan-Backed and Structured Securities	17,115,302	84,102,643	13,019,565	2,491,869	917,497	XXX	117,646,876	3.6	147,592,568	4.5	10,580,003	107,066,873
6.05 Totals	146,928,753	635,685,533	586,713,146	809,657,035	792,251,293	XXX	2,971,235,760	91.8	2,941,578,796	90.5	1,944,631,769	1,026,603,991
7. Hybrid Securities												
7.01 Issuer Obligations	250,093	6,302,628	12,259,504	5,384,679	39,243,149	XXX	63,440,053	2.0	61,898,865	1.9	57,047,516	6,392,537
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	5,009,587	0	0	6,000,000	XXX	11,009,587	0.3	11,018,409	0.3	11,009,587	0
7.05 Totals	250,093	11,312,215	12,259,504	5,384,679	45,243,149	XXX	74,449,640	2.3	72,917,274	2.2	68,057,103	6,392,537
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	2,897,950	0.1	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	84,691,843	445,271,956	559,481,783	755,190,299	870,464,401	XXX	2,715,100,282	83.9	XXX	XXX	1,965,310,956	749,789,326
12.02 Residential Mortgage-Backed Securities	15,223,234	34,130,234	29,167,129	29,946,179	5,501,710	XXX	113,968,486	3.5	XXX	XXX	46,869,345	67,099,141
12.03 Commercial Mortgage-Backed Securities	39,505,995	119,022,747	31,969,101	52,916,522	0	XXX	243,414,365	7.5	XXX	XXX	103,700,739	139,713,626
12.04 Other Loan-Backed and Structured Securities	17,203,340	90,917,473	18,007,765	12,709,629	24,745,607	XXX	163,583,814	5.1	XXX	XXX	55,016,941	108,566,873
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	156,624,412	689,342,410	638,625,778	850,762,629	900,711,718	0	3,236,066,947	100.0	XXX	XXX	2,170,897,981	1,065,168,966
12.10 Line 12.09 as a % of Col. 7	4.8	21.3	19.7	26.3	27.8	0.0	100.0	XXX	XXX	XXX	67.1	32.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	78,022,300	434,343,221	624,737,109	677,170,265	827,944,344	XXX	XXX	XXX	2,642,217,239	81.3	1,921,835,453	720,381,786
13.02 Residential Mortgage-Backed Securities	16,837,366	42,067,734	28,701,181	28,117,699	5,064,620	XXX	XXX	XXX	120,788,600	3.7	55,024,396	65,764,204
13.03 Commercial Mortgage-Backed Securities	27,833,247	192,856,324	58,758,233	4,242,578	0	XXX	XXX	XXX	283,690,382	8.7	116,900,179	166,790,203
13.04 Other Loan-Backed and Structured Securities	22,756,197	89,840,231	44,854,466	15,677,205	28,838,843	XXX	XXX	XXX	201,966,942	6.2	62,023,741	139,943,201
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	2,897,950	XXX	XXX	2,897,950	0.1	2,897,950	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	145,449,110	759,107,510	757,050,989	725,207,747	861,847,807	2,897,950	XXX	XXX	3,251,561,113	100.0	2,158,681,719	1,092,879,394
13.10 Line 13.09 as a % of Col. 9	4.5	23.3	23.3	22.3	26.5	0.1	XXX	XXX	100.0	XXX	66.4	33.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	35,118,445	302,596,389	367,230,677	561,159,025	699,206,419	XXX	1,965,310,955	60.7	1,921,835,453	59.1	1,965,310,955	XXX
14.02 Residential Mortgage-Backed Securities	6,361,791	15,632,550	12,985,745	7,015,048	4,874,211	XXX	46,869,345	1.4	55,024,396	1.7	46,869,345	XXX
14.03 Commercial Mortgage-Backed Securities	11,385,086	35,785,320	16,695,933	39,834,400	0	XXX	103,700,739	3.2	116,900,179	3.6	103,700,739	XXX
14.04 Other Loan-Backed and Structured Securities	680,094	16,667,963	3,623,015	10,217,760	23,828,110	XXX	55,016,942	1.7	62,023,741	1.9	55,016,942	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	2,897,950	0.1	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	53,545,416	370,682,222	400,535,370	618,226,233	727,908,740	0	2,170,897,981	67.1	2,158,681,719	66.4	2,170,897,981	XXX
14.10 Line 14.09 as a % of Col. 7	2.5	17.1	18.5	28.5	33.5	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	1.7	11.5	12.4	19.1	22.5	0.0	67.1	XXX	XXX	XXX	67.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	49,573,398	142,675,567	192,251,106	194,031,274	171,257,982	XXX	749,789,327	23.2	720,381,786	22.2	XXX	749,789,327
15.02 Residential Mortgage-Backed Securities	8,861,443	18,497,684	16,181,384	22,931,131	627,499	XXX	67,099,141	2.1	65,764,204	2.0	XXX	67,099,141
15.03 Commercial Mortgage-Backed Securities	28,120,909	83,237,427	15,273,168	13,082,122	0	XXX	139,713,626	4.3	166,790,203	5.1	XXX	139,713,626
15.04 Other Loan-Backed and Structured Securities	16,523,246	74,249,510	14,384,750	2,491,869	917,497	XXX	108,566,872	3.4	139,943,201	4.3	XXX	108,566,872
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	103,078,996	318,660,188	238,090,408	232,536,396	172,802,978	0	1,065,168,966	32.9	1,092,879,394	33.6	XXX	1,065,168,966
15.10 Line 15.09 as a % of Col. 7	9.7	29.9	22.4	21.8	16.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.2	9.8	7.4	7.2	5.3	0.0	32.9	XXX	XXX	XXX	XXX	32.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	12,995,455	12,995,455			
3. Accrual of discount	0				
4. Unrealized valuation increase/(decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	8,770,455	8,770,455			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,225,000	4,225,000	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	4,225,000	4,225,000	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			41,057,462
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	35,631,043		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	454,021		36,085,064
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	7,619,798		
	3.2 Section 2, Column 19	(9,206,206)		(1,586,408)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			28,433,372
6.	Considerations received/(paid) on terminations, Section 2, Column 15			58,882,209
7.	Amortization:			
	7.1 Section 1, Column 19	0		
	7.2 Section 2, Column 21	0		0
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20	0		
	8.2 Section 2, Column 23	0		0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	0		
	9.2 Section 2, Column 20	0		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			45,107,281
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			45,107,281

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	45,107,230	
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)		45,107,230
4.	Part D, Section 1, Column 6	89,676,332	
5.	Part D, Section 1, Column 7	(44,569,102)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	45,107,230	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		45,107,230
10.	Part D, Section 1, Column 9	89,676,332	
11.	Part D, Section 1, Column 10	(44,569,102)	
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	41,078,030	23,626,117	17,451,913	0
2. Cost of cash equivalents acquired	5,508,719,466	4,592,265,603	916,453,863	
3. Accrual of discount	284	284	0	
4. Unrealized valuation increase/(decrease)	0	0	0	
5. Total gain (loss) on disposals	260	260	0	
6. Deduct consideration received on disposals	5,482,337,368	4,575,423,189	906,914,179	
7. Deduct amortization of premium	0	0	0	
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	67,460,672	40,469,075	26,991,597	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	67,460,672	40,469,075	26,991,597	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
126849	CF	KISSIMMEE	FL		04/30/2015	4.400	13,827,162	0	0	0	0	0	25,690,000	12/18/2014
126850		CINCINNATI	OH		07/22/2016	3.190	7,724,745	0	0	0	0	0	40,045,000	09/30/2021
126851	CF	CINCINNATI	OH		08/02/2016	3.940	4,200,000	0	0	0	0	0	5,500,000	05/12/2016
126852	CF	SEGUIN	TX		08/24/2016	4.250	8,886,004	0	0	0	0	0	16,700,000	03/17/2016
126853	CF	COLUMBUS	OH		10/26/2016	4.180	8,930,762	0	0	0	0	0	15,300,000	09/20/2016
126854	CF	MASON	OH		11/29/2016	3.750	13,530,436	0	0	0	0	0	20,600,000	10/13/2016
126855		CINCINNATI	OH		09/01/2017	3.850	20,945,255	0	0	0	0	0	40,045,000	09/30/2021
126856	CF	DUBLIN	OH		09/28/2017	4.790	16,223,673	0	0	0	0	0	24,300,000	08/23/2017
126858	CF	CHAMPLIN	MN		03/21/2018	4.590	3,416,048	0	0	0	0	0	8,000,000	12/07/2017
126859		CINCINNATI	OH		06/01/2018	7.274	59,672,285	0	0	0	0	0	320,000,000	10/19/2017
126860		CINCINNATI	OH		06/01/2018	7.274	11,222,359	0	0	0	0	0	320,000,000	10/19/2017
126861	CF	HOUSTON	TX		07/23/2018	4.750	5,950,316	0	0	0	0	0	11,000,000	04/10/2023
126865	CF	HUNTINGTON	WV		10/22/2018	5.050	6,713,672	0	0	0	0	0	13,480,000	08/14/2018
126866	CF	CINCINNATI	OH		11/29/2018	4.580	16,771,953	0	0	0	0	0	50,360,000	09/27/2018
126867	CF	CINCINNATI	OH		08/05/2020	5.080	9,334,946	0	0	0	0	0	50,360,000	09/27/2018
126868	CF	MIAMI	FL		05/30/2019	4.340	15,314,027	0	0	0	0	0	26,400,000	04/08/2019
126869	CF	AVON	IN		10/01/2019	3.850	25,663,877	0	0	0	0	0	34,700,000	08/27/2019
126870	CF	RIVER EDGE	NJ		11/22/2019	3.400	16,805,000	0	0	0	0	0	28,700,000	10/15/2019
126871	CF	CENTERVILLE	OH		06/15/2020	3.625	33,302,330	0	0	0	0	0	52,500,000	04/02/2020
126872	CF	AKRON	OH		11/24/2020	3.800	11,457,732	0	0	0	0	0	18,400,000	10/17/2020
126873	CF	CARMEL	IN		12/10/2020	3.400	9,353,797	0	0	0	0	0	18,000,000	11/24/2020
126874	CF	HOOVER	AL		03/10/2021	3.680	11,868,999	0	0	0	0	0	18,300,000	12/21/2020
126876	CF	BAYTOWN	TX		07/12/2021	4.750	3,914,718	0	0	0	0	0	6,790,000	04/11/2023
126877	CF	WEST PALM BEACH	FL		08/26/2021	3.350	10,700,000	0	0	0	0	0	20,100,000	08/10/2021
126878	CF	PLAINFIELD	IN		09/02/2021	3.600	12,692,026	0	0	0	0	0	20,600,000	07/19/2021
126879	CF	LANGHORNE	PA		09/17/2021	3.600	12,300,000	0	0	0	0	0	18,600,000	08/06/2021
126880	CF	DESTIN	FL		12/20/2021	3.625	11,810,237	0	0	0	0	0	18,200,000	08/19/2021
126881	CF	KISSIMMEE	FL		03/03/2022	3.700	9,760,480	0	0	0	0	0	19,300,000	12/28/2021
126882	CF	EL PASO	TX		04/29/2022	3.750	16,500,000	0	0	0	0	0	28,200,000	03/21/2022
126883	CF	NAPERVILLE	IL		05/13/2022	4.580	16,400,000	0	0	0	0	0	24,000,000	04/20/2022
126884	CF	CHESTERFIELD TWP.	MI		08/11/2022	4.800	18,000,000	0	0	0	0	0	27,100,000	06/08/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							443,192,839	0	0	0	0	0	1,341,270,000	XXX
0899999. Total Mortgages in good standing							443,192,839	0	0	0	0	0	1,341,270,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							443,192,839	0	0	0	0	0	1,341,270,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
126847	CINCINNATI	OH		09/18/2014	11/26/2024	17,386,521	0	0	0	0	0	0	16,976,396	16,976,396	0	0	0
0199999. Mortgages closed by repayment						17,386,521	0	0	0	0	0	0	16,976,396	16,976,396	0	0	0
126847	CINCINNATI	OH		09/18/2014		17,386,521	0	0	0	0	0	0	410,125	410,125	0	0	0
126849	KISSIMMEE	FL		04/30/2015		14,393,548	0	0	0	0	0	0	566,386	566,386	0	0	0
126852	SEGUIN	TX		08/24/2016		9,341,054	0	0	0	0	0	0	455,050	455,050	0	0	0
126853	COLUMBUS	OH		10/26/2016		9,143,875	0	0	0	0	0	0	213,113	213,113	0	0	0
126854	MASON	OH		11/29/2016		13,871,907	0	0	0	0	0	0	341,470	341,470	0	0	0
126856	DUBLIN	OH		09/28/2017		16,544,979	0	0	0	0	0	0	321,306	321,306	0	0	0
126858	CHAMPLIN	MN		03/21/2018		3,745,097	0	0	0	0	0	0	329,049	329,049	0	0	0
126859	CINCINNATI	OH		06/01/2018		62,099,714	0	0	0	0	0	0	2,427,429	2,427,429	0	0	0
126860	CINCINNATI	OH		06/01/2018		11,675,037	0	0	0	0	0	0	452,678	452,678	0	0	0
126861	HOUSTON	TX		07/23/2018		6,143,951	0	0	0	0	0	0	193,635	193,635	0	0	0
126865	HUNTINGTON	WV		10/22/2018		7,018,350	0	0	0	0	0	0	304,679	304,679	0	0	0
126866	CINCINNATI	OH		11/29/2018		17,100,326	0	0	0	0	0	0	328,373	328,373	0	0	0
126867	CINCINNATI	OH		08/05/2020		9,506,052	0	0	0	0	0	0	171,106	171,106	0	0	0
126868	MIAMI	FL		05/30/2019		15,597,361	0	0	0	0	0	0	283,335	283,335	0	0	0
126869	AVON	IN		10/01/2019		26,200,010	0	0	0	0	0	0	536,133	536,133	0	0	0
126870	RIVER EDGE	NJ		11/22/2019		17,158,399	0	0	0	0	0	0	353,398	353,398	0	0	0
126871	CENTERVILLE	OH		06/15/2020		33,954,964	0	0	0	0	0	0	652,634	652,634	0	0	0
126872	AKRON	OH		11/24/2020		11,683,060	0	0	0	0	0	0	225,328	225,328	0	0	0
126873	CARMEL	IN		12/10/2020		9,786,538	0	0	0	0	0	0	432,741	432,741	0	0	0
126874	HOOVER	AL		03/10/2021		12,132,742	0	0	0	0	0	0	263,743	263,743	0	0	0
126876	BAYTOWN	TX		07/12/2021		4,035,554	0	0	0	0	0	0	120,835	120,835	0	0	0
126878	PLAINFIELD	IN		09/02/2021		12,939,507	0	0	0	0	0	0	247,481	247,481	0	0	0
126880	DESTIN	FL		12/20/2021		12,300,787	0	0	0	0	0	0	490,550	490,550	0	0	0
126881	KISSIMMEE	FL		03/03/2022		10,038,127	0	0	0	0	0	0	277,648	277,648	0	0	0
0299999. Mortgages with partial repayments						363,797,460	0	0	0	0	0	0	10,398,225	10,398,225	0	0	0
0599999 - Totals						381,183,981	0	0	0	0	0	0	27,374,621	27,374,621	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.A	04/30/2000		61,749,819	117,107,926	117,107,926	8,113,582							32.220
81375P-10-1	Securities Lending Fund, LLC		CINCINNATI	OH	Securities Lending Fund, LLC	1.G	05/03/2024		506,981	506,981	506,981								0.131
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									62,256,800	117,614,907	117,614,907	8,113,582	0	0	0	0	0	0	XXX
000000-00-0	WATERFALL VICTORIA FUND LTD		NEW YORK	NY	WATERFALL VICTORIA FUND LTD		02/01/2022		17,575,991	18,544,131	18,544,131	2,493,786		1,667,075					4.050
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									17,575,991	18,544,131	18,544,131	2,493,786	0	1,667,075	0	0	0	0	XXX
000000-00-0	MPC NC 2017 Energy LP		Atlanta	GA	MPC NC 2017 Energy LP		07/31/2017		26,554	26,600	26,600								
1999999. Joint Venture Interests - Common Stock - Unaffiliated									26,554	26,600	26,600	0	0	0	0	0	0	0	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1.D	01/01/2015		17,798,235	15,856,329	16,918,294		(108,861)				1,063,106		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1.D	01/01/2015		1,993,300	1,699,865	1,993,699		52				97,500		
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15				MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	1.D	05/01/2021		14,647,680	11,282,692	14,611,332		(12,882)				660,010		
64952G-AE-8	NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15				NEW YORK LIFE 5 7/8% Due 5/15/2033 MN15	1.C	01/01/2015		1,179,540	1,552,547	1,320,692		14,666				88,125		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	1.C	01/01/2015		13,029,552	12,362,412	12,473,020		(56,379)				752,153		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1.C	01/01/2015		12,254,605	11,939,836	12,077,837		(17,889)				705,733		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1.D	01/01/2011		15,912,802	16,106,404	15,520,445		(41,745)				995,100		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1.D	09/15/2014		2,997,210	2,678,876	2,997,533		67				147,000		
2799999. Surplus Debentures, etc - Unaffiliated									79,812,924	73,478,961	77,912,852	0	(222,971)	0	0	0	4,508,727	0	XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXVIII, LP		Boston	MA	WEST CEDAR XXVIII, LLC		12/20/2004		44,178	57,044	44,178	0	(41,415)					0	6.350
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36, LLC		St. Petersburg	FL	RJTCF36		08/20/2010		205,065	282,605	205,065	0	(95,575)					0	4.810
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 46, LLC		St. Petersburg	FL	RJTCF46		09/30/2020		14,609,370	19,542,547	18,909,671	0	(2,196,890)				4,300,301		10.800
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 48, LLC		St. Petersburg	FL	RJTCF48		09/23/2021		17,613,575	25,880,032	25,044,914	0	(2,411,554)				7,431,339		15.800
000000-00-0	CINNAIRE FUND FOR HOUSING LP 31		Lansing	MI	CFH FUND 31		08/16/2016		6,985,450	7,643,376	7,614,618	0	(1,982,243)	0			629,168		16.700
000000-00-0	R4 HOUSING PARTNERS XVI LP		New York	NY	R4 CAPITAL		07/21/2021		19,294,770	25,597,370	24,553,130	0	(2,033,267)				5,258,360		9.280
000000-00-0	ALLIANT TAX CREDIT FUND 107, LTD		Woodland Hills	CA	ALLIANT ASSET MGNT CO		07/27/2021		14,421,469	26,089,460	25,253,583	0	(1,917,667)				10,832,114		17.490
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS LV LP		Boston	MA	BCCTC ASSOC XLIX LLC		09/10/2021		8,057,676	13,196,219	12,939,538	0	(853,664)				4,881,862		6.920
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									81,231,553	118,288,653	114,564,697	0	(11,532,275)	0	0	0	33,333,144		XXX
000000-00-0	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note		NEW YORK	NY	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note		05/05/2023		4,535,733	8,572,528	8,572,528	2,619,731						790,972	0.520
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									4,535,733	8,572,528	8,572,528	2,619,731	0	0	0	0	0	790,972	XXX
6099999. Total - Unaffiliated									183,182,755	218,910,873	219,620,808	5,113,517	(11,755,246)	1,667,075	0	0	4,508,727	34,124,116	XXX
6199999. Total - Affiliated									62,256,800	117,614,907	117,614,907	8,113,582	0	0	0	0	0	0	XXX
6299999 - Totals									245,439,555	336,525,780	337,235,715	13,227,099	(11,755,246)	1,667,075	0	0	4,508,727	34,124,116	XXX

1.

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

1A	1A ...$	0	1B ..$	0	1C ..$	25,871,549	1D ..$	52,041,303	1E ..$	0	1F ..$	0	1G ..$	506,981					
1B	2A ...$	0	2B ..$	0	2C ..$	0													
1C	3A ...$	0	3B ..$	0	3C ..$	0													
1D	4A ...$	117,107,926	4B ..$	0	4C ..$	0													
1E	5A ...$	0	5B ..$	0	5C ..$	0													
1F	6 .....$	0																	

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
81375P-10-1	Securities Lending Fund, LLC	CINCINNATI	OH	Securities Lending Fund, LLC	05/03/2024		2,262,838	40,711,665		0.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							2,262,838	40,711,665	0	XXX
000000-00-0	WATERFALL VICTORIA FUND LTD	NEW YORK	NY	WATERFALL VICTORIA FUND LTD	02/01/2022			4,251,545		4.050
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	4,251,545	0	XXX
000000-00-0	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note	NEW YORK	NY	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note	05/05/2023			1,057,855		0.520
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	1,057,855	0	XXX
6099999. Total - Unaffiliated							0	5,309,400	0	XXX
6199999. Total - Affiliated							2,262,838	40,711,665	0	XXX
6299999 - Totals							2,262,838	46,021,065	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
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/30/2000	05/31/2024	13,800,063	(63)				(63)		13,800,000	13,800,000			0	
81375P-10-1	Securities Lending Fund, LLC	CINCINNATI	OH	Securities Lending Fund, LLC	05/03/2024	12/31/2024	42,467,522					0		42,467,522	42,467,522			0	
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							56,267,585	(63)	0	0	0	(63)	0	56,267,522	56,267,522	0	0	0	0
000000-00-0	WATERFALL VICTORIA FUND LTD	NEW YORK	NY	WATERFALL VICTORIA FUND LTD	02/01/2022	03/26/2024	8,479					0		8,479	8,479			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							8,479	0	0	0	0	0	0	8,479	8,479	0	0	0	0
638671-AJ-6	NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MJSD15			NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MJSD15	01/01/2009		500,000					0		500,000	500,000			0	39,665
2799999. Surplus Debentures, etc - Unaffiliated							500,000	0	0	0	0	0	0	500,000	500,000	0	0	0	39,665
6099999. Total - Unaffiliated							508,479	0	0	0	0	0	0	508,479	508,479	0	0	0	39,665
6199999. Total - Affiliated							56,267,585	(63)	0	0	0	(63)	0	56,267,522	56,267,522	0	0	0	0
6299999 - Totals							56,776,064	(63)	0	0	0	(63)	0	56,776,001	56,776,001	0	0	0	39,665

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-4D-6	DFC AGENCY DEBENTURES				1.A	2,430,600	100.0000	2,430,600	2,430,600	2,430,600	0	0	0	0	5.500	5.532	JAJO	26,664	65,724	05/22/2024	01/20/2035
690353-C9-6	DFC				1.A	4,556,604	100.0000	4,556,604	4,556,604	4,556,949	0	345	0	0	5.490	5.522	JAJO	53,312	123,324	05/17/2024	01/15/2030
912810-FT-0	U S TREASURY				1.A	857,620	99.8590	883,755	885,000	870,090	0	998	0	0	4.500	4.696	FA	15,043	39,825	12/21/2006	02/15/2036
912828-3W-8	U S TREASURY	SD			1.A	2,926,845	95.4920	2,783,597	2,915,000	2,919,411	0	(1,352)	0	0	2.750	2.699	FA	30,279	80,163	03/04/2019	02/15/2028
91282C-AJ-0	US TREASURY	SD			1.A	568,661	97.4020	557,141	572,000	571,371	0	938	0	0	0.250	0.417	FA	490	1,413	10/18/2022	08/31/2025
91282C-AM-3	US TREASURY	SD			1.A	439,876	97.0740	429,068	442,000	441,680	0	429	0	0	0.250	0.347	MS	282	1,105	10/07/2020	09/30/2025
91282C-CP-4	US TREASURY NOTES	SD			1.A	673,301	94.5120	642,680	680,000	677,320	0	1,642	0	0	0.625	0.874	JJ	1,779	4,250	04/20/2023	07/31/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						12,453,507	XXX	12,283,445	12,481,204	12,467,421	0	3,000	0	0	XXX	XXX	XXX	127,849	315,804	XXX	XXX
36209B-DX-3	GNMA 30 YR GN 466418			4	1.A	15,475	101.0980	15,428	15,261	16,151	0	(213)	0	0	6.500	3.124	MON	83	992	10/15/1998	12/15/2028
36209C-6Y-7	GNMA 30 YR GN 468087			4	1.A	4,224	100.6810	4,192	4,164	4,437	0	(73)	0	0	7.000	2.822	MON	24	291	06/26/1998	07/15/2028
36209D-JJ-4	GNMA 30 YR GN 468365			4	1.A	2,395	100.6470	2,411	2,396	2,519	0	(27)	0	0	6.500	3.744	MON	13	156	04/14/1999	05/15/2029
36210K-VU-6	GNMA 30 YR GN 494827			4	1.A	26,120	105.0770	27,567	26,235	27,712	0	(353)	0	0	8.000	5.172	MON	175	2,099	02/07/2000	03/15/2030
36211B-LY-8	GNMA 30 YR GN 508043			4	1.A	4,559	101.0550	4,766	4,716	4,854	0	(30)	0	0	6.500	4.912	MON	26	307	06/04/1999	06/15/2029
36297E-ZY-4	G2 G2 710059	CF		4	1.A	2,888	98.5170	2,794	2,836	2,939	0	57	0	0	4.500	4.046	MON	11	126	10/01/2024	11/20/2060
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						55,661	XXX	57,158	55,608	58,612	0	(639)	0	0	XXX	XXX	XXX	332	3,971	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			4	1.A	182,141	100.7440	185,437	184,068	183,352	0	(179)	0	0	6.112	0.094	MON	938	11,250	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1.A	307,302	96.3220	306,720	318,433	314,981	0	145	0	0	5.632	0.307	MON	1,495	18,038	02/04/2003	02/16/2044
38378B-TK-5	GNR 2012-53 IO			4	1.A	5,971	2.3030	1,741	0	0	0	0	0	0	0.906	0.000	MON	57	684	05/01/2012	03/16/2047
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						495,414	XXX	493,898	502,501	498,333	0	(34)	0	0	XXX	XXX	XXX	2,490	29,972	XXX	XXX
0109999999. Total - U.S. Government Bonds						13,004,582	XXX	12,834,501	13,039,313	13,024,366	0	2,327	0	0	XXX	XXX	XXX	130,671	349,747	XXX	XXX
000000-00-0	PNG GOVT INTL BOND SOVEREIGN		D		4.C FE	488,950	98.7550	493,775	500,000	489,793	0	843	0	0	8.375	9.020	AO	10,120	20,938	08/13/2024	10/04/2028
03846J-W4-8	ARAB REPUBLIC OF EGYPT SOVEREIGN		D		4.C FE	5,293,750	94.7800	4,738,981	5,000,000	5,146,529	0	(41,761)	0	0	6.588	5.555	FA	118,950	329,400	03/11/2021	02/21/2028
085209-AD-6	GOVT OF BERMUDA SOVEREIGN		D	2	1.F FE	5,206,610	96.7480	5,183,766	5,358,000	5,321,290	0	16,591	0	0	3.717	4.064	JJ	86,301	199,157	02/01/2017	01/25/2027
168863-DQ-8	REPUBLIC OF CHILE SOVEREIGN		D	2	1.F FE	3,985,440	59.0030	2,360,101	4,000,000	3,986,163	0	205	0	0	3.100	3.116	JJ	54,767	124,000	01/19/2021	01/22/2061
168863-DV-7	REPUBLIC OF CHILE SOVEREIGN		D	2	1.F FE	4,496,940	86.2230	3,880,017	4,500,000	4,497,479	0	224	0	0	3.500	3.507	JJ	66,063	157,500	01/27/2022	01/31/2034
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN		D	2	3.A FE	2,420,000	67.4200	1,348,402	2,000,000	2,365,133	0	(12,192)	0	0	5.000	3.698	JD	4,444	100,000	02/28/2020	06/15/2045
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN		D		2.B FE	1,983,320	83.8440	1,676,886	2,000,000	1,985,591	0	355	0	0	4.350	4.400	JJ	41,083	87,000	12/04/2017	01/11/2048
46513J-B4-2	STATE OF ISRAEL SOVEREIGN		D		1.F FE	2,802,000	70.6380	2,825,507	4,000,000	2,805,636	0	3,636	0	0	3.875	6.226	JJ	76,639	0	10/25/2024	07/03/2050
636203-AA-9	NATIONAL GAS CO		D	1	3.B FE	5,805,670	91.3790	5,482,756	6,000,000	5,883,850	0	6,992	0	0	6.050	6.294	JJ	167,383	363,000	09/21/2006	01/15/2036
698299-BH-6	REPUBLIC OF PANAMA SOVEREIGN		D	2	2.C FE	5,005,000	61.8610	3,093,054	5,000,000	5,004,128	0	(96)	0	0	4.500	4.494	AO	46,875	225,000	04/10/2018	04/16/2050
698299-BR-4	REPUBLIC OF PANAMA SOVEREIGN		D	2	2.C FE	5,000,000	75.2450	3,762,259	5,000,000	5,000,000	0	0	0	0	3.298	3.298	JJ	74,205	164,900	01/11/2022	01/19/2033
698299-BV-5	REPUBLIC OF PANAMA SOVEREIGN	LS	D	2	2.C FE	4,500,000	85.3240	3,839,560	4,500,000	4,500,000	0	0	0	0	6.853	6.853	MS	79,666	308,385	03/21/2023	03/28/2054
715638-DT-6	REPUBLIC OF PERU SOVEREIGN	LS	D		2.B FE	9,660,900	66.8910	6,689,123	10,000,000	9,685,716	0	6,966	0	0	3.550	3.739	MS	109,458	355,000	03/03/2021	03/10/2051
71567P-AP-5	PERUSAHAAN PENERBIT SBSN SOVEREIGN		D		2.B FE	4,000,000	88.7530	3,550,124	4,000,000	4,000,000	0	0	0	0	2.800	2.800	JD	2,489	112,000	06/16/2020	06/23/2030
760942-BD-3	REPUBLICA ORIENT URUGUAY SOVEREIGN		D		2.B FE	4,941,260	88.5290	4,426,445	5,000,000	4,945,264	0	749	0	0	4.975	5.045	AO	49,059	248,750	04/13/2018	04/20/2055
77586R-AS-9	ROMANIA SOVEREIGN		D		2.C FE	5,325,000	101.0220	5,051,104	5,000,000	5,320,769	0	(3,565)	0	0	7.625	7.094	JJ	173,681	381,250	09/06/2023	01/17/2053
910860-BB-3	UNITED MEXICAN STATES		D		2.B FE	2,876,250	75.9240	2,277,727	3,000,000	2,899,667	0	3,047	0	0	4.750	5.023	MS	44,729	142,500	07/29/2015	03/08/2044
91087B-AX-8	UNITED MEXICAN STATES SOVEREIGN		D	2	2.B FE	6,807,864	88.9080	6,052,848	6,808,000	6,807,250	0	0	0	0	6.338	6.338	MN	68,319	431,491	04/21/2023	05/04/2053
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						80,598,954	XXX	66,732,435	81,666,000	80,644,258	0	(18,006)	0	0	XXX	XXX	XXX	1,274,231	3,750,271	XXX	XXX
0309999999. Total - All Other Government Bonds						80,598,954	XXX	66,732,435	81,666,000	80,644,258	0	(18,006)	0	0	XXX	XXX	XXX	1,274,231	3,750,271	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341271-AH-7	FLORIDA ST BRD OF ADMIN FIN CO GENERAL			2	1.C FE	5,500,000	100.9900	5,554,424	5,500,000	5,500,000	0	0	0	0	5.526	5.526	JJ	202,620	0	04/18/2024	07/01/2034
62630W-NY-9	TXBL MUNI FUNDING TRUST VARIOU GENERAL				1.E FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	4.650	5.204	MON	3,333	19,106	10/02/2024	09/21/2026
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL			2	1.E FE	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	0	0	0	0	4.650	5.630	JD	446	94,975	07/02/2024	06/30/2028
63607V-AC-0	NFAGEN GENERAL			2	2.B FE	2,850,000	73.3090	2,089,297	2,850,000	2,850,000	0	0	0	0	3.176	3.176	JAJO	22,629	90,516	12/04/2020	01/01/2036
68587F-BL-7	OREGON EDU DISTS FULL FAITH & GENERAL OBLIGATION			2	1.C FE	4,000,000	76.8790	3,075,161	4,000,000	4,000,000	0	0	0	0	2.895	2.895	JD	322	115,800	07/23/2021	06/30/2040
915137-5R-0	UNIVERSITY OF TEXAS				1.A FE	1,856,440	94.8970	1,897,949	2,000,000	1,904,329	0	4,678	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						19,206,440	XXX	17,616,831	19,350,000	19,254,329	0	4,678	0	0	XXX	XXX	XXX	265,571	416,277	XXX	XXX
3128MT-PK-8	FGCI FG H01326			4	1.A	92,852	101.7920	94,999	93,326	92,919	0	8	0	0	5.500	5.626	MON	428	5,133	08/05/2005	08/01/2035
3128PR-LS-6	FG FG J12137			4	1.A	1,558	99.7380	1,497	1,501	1,503	0	(9)	0	0	4.500	3.170	MON	6	68	04/29/2010	05/01/2025
3128PR-V8-9	FG FG J12439	CF		4	1.A	4,263	99.7270	3,999	4,010	4,028	0	(45)	0	0	4.500	1.949	MON	15	180	10/31/2011	06/01/2025
3128PR-YD-5	FG FG J12508	CF		4	1.A	6,104	99.7160	5,725	5,742	5,769	0	(56)	0	0	4.500	2.223	MON	22	258	10/31/2011	07/01/2025
3132J2-2X-0	FG FG K90790	CF		4	1.A	453,691	94.7020	437,584	462,066	456,861	0	381	0	0	3.000	3.328	MON	1,155	13,862	08/15/2013	07/01/2033
31339D-A6-5	FHR FHR 2417 ZX			4	1.A	208,801	107.0020	204,303	190,934	197,324	0	(577)	0	0	8.500	7.024	MON	1,352	16,229	02/12/2002	01/15/2032
3136A3-EE-7	FNR 2011-143 PZ	CF		4	1.A	3,517,486	96.7670	3,113,929	3,217,963	3,345,001	0	(5,929)	0	0	4.500	3.600	MON	12,067	144,808	06/26/2012	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP	CF		4	1.A	3,013,627	98.9420	2,788,297	2,818,120	2,831,819	0	(9,707)	0	0	3.500	2.854	MON	8,220	98,634	05/31/2012	03/25/2041
3136A9-P8-5	FNR 2012-120 AH	CF		4	1.A	78,047	98.2560	77,657	79,035	78,751	0	83	0	0	2.500	2.779	MON	165	1,976	10/22/2013	02/25/2032
3136AH-VS-6	FNR 2013-136 CZ	CF		4	1.A	4,056,829	91.1490	4,354,141	4,776,963	4,365,029	0	1,044	0	0	3.500	5.151	MON	13,933	167,194	12/06/2013	01/25/2044
31371M-JC-2	FNMA FN 255959			4	1.A	2,636	103.6380	2,685	2,591	2,628	0	(1)	0	0	6.000	5.510	MON	13	156	09/13/2005	10/01/2035
3137A3-A4-1	FHR FHR 3754 KC	CF		4	1.A	301,468	99.3790	290,737	292,554	292,513	0	(411)	0	0	3.500	3.182	MON	853	10,239	03/26/2012	11/15/2025
3137AV-NC-7	FHR FHR 4116 QZ	CF		4	1.A	1,492,733	87.0070	1,838,808	2,113,397	1,800,246	0	5,516	0	0	2.500	5.652	MON	4,403	52,835	01/10/2014	10/15/2041
3137F3-KA-1	FHR FHR 4768 ZQ			4	1.A	2,793,707	92.5450	2,544,919	2,749,912	2,782,868	0	(402)	0	0	4.000	3.815	MON	9,166	109,997	02/20/2018	10/15/2047
3138EM-LE-9	FNMA FN AL4824	CF		4	1.A	3,092,047	93.9230	2,765,854	2,944,807	3,054,029	0	(4,315)	0	0	4.000	3.345	MON	9,816	117,792	04/11/2014	09/01/2043
3138WJ-JV-3	FN FN AS0275	CF		4	1.A	417,794	94.2250	394,100	418,252	417,632	0	(17)	0	0	3.000	3.003	MON	1,046	12,547	10/04/2013	08/01/2033
3138WG-LS-1	FN FN AS6636	CF		4	1.A	2,685,809	87.1470	2,285,075	2,622,101	2,700,829	0	(1,201)	0	0	3.000	2.541	MON	6,555	78,663	02/10/2016	10/01/2045
31392A-CW-6	FNMA - CMO 2001-62 ZC			4	1.A	175,689	107.3390	172,388	160,601	165,772	0	(567)	0	0	8.500	6.982	MON	1,138	13,651	10/11/2001	11/25/2031
31392A-KC-1	FNMA - CMO 2001-50 Z			4	1.A	132,066	107.3310	129,967	121,090	124,703	0	(435)	0	0	8.500	7.022	MON	858	10,293	10/24/2001	11/25/2031
31392B-RX-6	FNMA - CMO 2002-6 ZC			4	1.A	72,139	106.3620	68,961	64,836	67,451	0	(305)	0	0	8.500	6.558	MON	459	5,511	05/03/2002	02/25/2032
31392F-3V-7	FNMA 2002-77 Z			4	1.A	133,345	101.4390	148,766	146,655	140,394	0	377	0	0	5.500	7.091	MON	672	8,066	05/18/2004	12/25/2032
31392J-TL-3	FNR 2003-20 MZ			4	1.A	962,252	101.9950	1,023,450	1,003,428	985,189	0	1,033	0	0	5.750	6.350	MON	4,808	57,697	02/05/2003	03/25/2033
31392V-NQ-1	FGLMC FHR 2496 ZH			4	1.A	292,367	101.5360	327,681	322,723	310,382	0	795	0	0	5.500	7.165	MON	1,479	17,750	05/11/2004	09/15/2032
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z			4	1.A	377,522	101.5840	412,846	406,408	394,386	0	693	0	0	5.500	6.663	MON	1,863	22,352	07/14/2004	12/15/2032
31393U-AK-9	FNW 2003-W17 1A7			4	1.A	727,839	100.0940	670,293	669,662	717,849	0	12,715	0	0	5.750	4.781	MON	3,209	38,506	12/04/2009	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG			4	1.A	1,176,167	101.8320	1,233,931	1,211,731	1,196,634	0	474	0	0	5.500	5.930	MON	5,554	66,645	03/19/2004	03/15/2034
31395W-VF-1	FHR FHR 3012 GZ	CF		4	1.A	1,598,982	104.6910	1,419,694	1,356,080	1,520,870	0	(12,620)	0	0	6.000	4.387	MON	6,780	78,781	12/01/2024	08/15/2035
31398L-W9-5	FHR FHR 3627 QH	CF		4	1.A	941	100.0000	894	894	894	0	(2)	0	0	4.000	3.233	MON	3	36	08/26/2010	01/15/2025
31398V-4P-8	FHR FHR 3643 DB	CF		4	1.A	44	100.0000	44	44	44	0	0	0	0	4.500	4.742	MON	0	2	04/09/2010	03/15/2025
31398W-MG-6	FHR FHR 3637 AY			4	1.A	80	100.0000	85	85	85	0	0	0	0	4.000	4.839	MON	0	3	03/26/2010	02/15/2025
31402L-K9-2	FNMA FN 732120			4	1.A	16,438	98.4860	16,952	17,213	16,657	0	39	0	0	4.500	5.464	MON	65	775	03/18/2005	08/01/2033
31405M-VT-1	FNMA FN 793626	CF		4	1.A	112,898	101.6630	113,002	111,153	112,591	0	(66)	0	0	5.500	5.079	MON	509	6,114	08/09/2004	09/01/2034
31412S-D3-6	FN FN 933122	CF		4	1.A	87,619	101.6170	87,695	86,299	89,294	0	(17)	0	0	5.500	4.655	MON	396	4,746	01/09/2009	01/01/2038
31416X-LG-3	FNCN FN AB2126	CF		4	1.A	79,091	98.9810	79,845	80,667	80,330	0	143	0	0	3.000	3.425	MON	202	2,420	01/07/2011	01/01/2026
31417H-C5-1	FN FN AB9991	CF		4	1.A	1,276,996	94.2510	1,204,712	1,278,194	1,276,429	0	(62)	0	0	3.000	3.000	MON	3,195	38,346	10/04/2013	07/01/2033
31417V-RS-4	FNMA FN AC8596			4	1.A	181	100.0000	179	179	179	0	0	0	0	4.000	3.653	MON	1	7	01/04/2010	01/01/2025
31417V-RS-4	FNMA FN AC8596	CF		4	1.A	452	100.0000	449	449	449	0	0	0	0	4.000	3.653	MON	2	18	01/04/2010	01/01/2025
31418B-C4-6	FN FN MA1890	CF		4	1.A	1,901,262	96.9060	1,710,918	1,765,536	1,880,471	0	(10,152)	0	0	4.000	2.152	MON	5,885	70,622	02/05/2016	05/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31419K-U4-5	FNMA FN AE8702	CF		4	1.A	14,632	99.2120	14,272	14,385	14,387	0	(34)	0	0	3.500	2.989	MON	42	503	12/02/2010	11/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities		31,358,454	XXX	30,041,333	31,611,586	31,525,189	0	(23,629)	0	0	XXX	XXX	XXX	106,335	1,273,415	XXX	XXX
3137BM-7D-2	FHMS FHMS K051 X1			4	1.A	3,943,470	0.2760	251,527	0	239,590	0	(517,644)	0	0	0.478	7.857	MON	36,370	505,656	12/11/2015	09/25/2025
3137BN-GU-2	FHMS K054 X1	CF		4	1.A FE	1,193,230	1.0130	333,542	0	288,460	0	(363,519)	0	0	1.138	7.820	MON	31,208	398,683	05/19/2022	01/25/2026
3137BP-CR-8	FHMS KW01 X1	CF		4	1.A	5,089,383	0.6340	1,186,005	0	1,145,133	0	(1,624,935)	0	0	0.940	9.086	MON	146,470	1,937,958	08/23/2022	01/25/2026
3137BR-QL-2	FHMS FHMS K057 X1			4	1.A	5,252,299	1.3900	792,783	0	679,616	0	(594,443)	0	0	1.149	3.006	MON	54,617	697,510	09/16/2016	07/25/2026
3137BV-ZA-7	FHMS FHMS K063 X1			4	1.A FE	5,278,461	0.5010	1,066,970	0	1,268,775	0	(662,859)	0	0	0.267	10.182	MON	47,368	718,081	03/08/2017	01/25/2027
3137FT-ZS-9	FHMS K110 X1			4	1.A FE	4,541,665	6.8950	2,714,415	0	2,794,463	0	(527,354)	0	0	1.693	4.785	MON	55,542	690,019	08/16/2022	04/25/2030
3137FW-J3-5	FHMR 2020-P003 X			4	1.A	4,581,387	12.5030	2,692,674	0	3,256,681	0	(353,614)	0	0	2.786	5.129	MON	48,334	603,647	09/15/2020	09/25/2046
3137H2-NR-1	FHLMC Multifamil K745ured P 2021-P011 X1	CF		4	1.A	1,570,066	10.6820	1,058,504	0	1,333,337	0	(99,707)	0	0	1.767	4.214	MON	14,595	175,836	09/17/2021	09/25/2045
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities		31,449,961	XXX	10,096,420	0	11,006,055	0	(4,744,075)	0	0	XXX	XXX	XXX	434,504	5,727,390	XXX	XXX
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES			4	1.C FE	2,206,784	109.5850	2,000,475	1,825,493	2,105,458	0	(10,839)	0	0	6.899	5.445	JD	10,495	125,941	06/27/2012	12/01/2040
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES			4	1.B FE	980,460	91.5670	915,665	1,000,000	983,619	0	378	0	0	4.881	5.002	AO	12,203	48,810	03/27/2014	10/01/2047
196479-XM-6	COLORADO HSG FIN AUTH	CF		4	1.A FE	580,000	95.0590	551,343	580,000	580,000	0	0	0	0	3.193	3.193	MN	3,087	18,517	01/16/2015	11/01/2027
45129Y-V2-9	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG			2	1.B FE	2,770,000	90.6090	2,509,877	2,770,000	2,770,000	0	0	0	0	5.364	5.364	JJ	74,291	148,583	12/16/2022	01/01/2043
45129Y-V3-7	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG			2	1.B FE	2,410,000	95.1850	2,293,962	2,410,000	2,410,000	0	0	0	0	5.454	5.454	JJ	65,721	131,441	12/16/2022	01/01/2048
47770V-AY-6	JOBSOHIO BEVERAGE SYS			4	1.C FE	799,281	98.6730	838,718	850,000	833,326	0	3,722	0	0	3.985	4.527	JJ	16,936	33,873	07/30/2013	01/01/2029
56052F-BD-6	MAINE ST HSG AUTH MTGE	CF		2	1.B FE	3,115,000	88.4150	2,754,115	3,115,000	3,115,000	0	0	0	0	3.950	3.950	MN	15,722	123,043	02/04/2015	11/15/2040
592643-AA-8	MET WASHINGTON DC ARPTS			4	2.A FE	2,713,880	118.4030	2,368,066	2,000,000	2,593,508	0	(14,515)	0	0	7.462	5.172	AO	37,310	149,240	07/23/2014	10/01/2046
626207-YM-0	MEAG TXB PLT			4	1.F FE	6,553,000	107.3160	7,032,431	6,553,000	6,553,000	0	0	0	0	6.655	6.654	AO	109,026	436,102	03/05/2010	04/01/2057
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME			2	1.E FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	4.650	4.693	MON	5,951	54,566	05/17/2024	09/01/2030
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION	CF		4	1.D FE	8,000,000	97.0100	7,760,826	8,000,000	8,000,000	0	0	0	0	5.310	5.310	FA	177,000	424,800	01/23/2014	08/01/2046
92812Q-3Z-8	VIRGINIA ST HSG AUTH			4	1.B FE	895,000	94.0450	841,699	895,000	895,000	0	0	0	0	4.172	4.172	AO	9,335	37,339	09/25/2012	10/01/2032
92812Q-3Z-8	VIRGINIA ST HSG AUTH	CF		4	1.B FE	2,000,000	94.0450	1,880,892	2,000,000	2,000,000	0	0	0	0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812U-Q3-5	VASHSG 2013-D A			4	1.A FE	374,238	95.6630	358,007	374,238	374,238	0	0	0	0	4.300	4.321	MON	1,341	14,752	12/04/2013	12/25/2043
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	CF		4	1.B FE	214,199	89.7510	192,246	214,199	214,199	0	0	0	0	3.250	3.261	MON	580	6,662	03/11/2013	08/25/2042
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities		35,111,842	XXX	33,798,322	34,086,930	34,927,348	0	(21,254)	0	0	XXX	XXX	XXX	559,858	1,837,109	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds		117,126,697	XXX	91,552,906	85,048,516	96,712,921	0	(4,784,280)	0	0	XXX	XXX	XXX	1,366,268	9,254,191	XXX	XXX
001192-AH-6	SOUTHERN CO GAS CAPITAL			1	2.A FE	4,995,010	101.0990	5,054,937	5,000,000	4,995,751	0	135	0	0	5.875	5.882	MS	86,493	293,750	03/17/2011	03/15/2041
00139P-AA-6	AIG SUNAMERICA GLOBAL				1.E FE	4,287,480	108.0160	4,320,648	4,000,000	4,123,295	0	(13,203)	0	0	6.900	6.357	MS	81,267	276,000	10/29/2002	03/15/2032
00164V-AF-0	AMC NETWORKS INC			1	5.A FE	9,997,786	78.2530	7,826,817	10,002,000	9,995,167	0	(535)	0	0	4.250	4.257	FA	160,588	425,085	06/03/2021	02/15/2029
00184A-AG-0	TIME WARNER INC			1	3.A FE	6,303,856	107.4550	5,995,977	5,580,000	5,911,905	0	(34,244)	0	0	7.700	6.659	MN	71,610	429,660	11/22/2005	05/01/2032
00206R-GQ-9	AT&T INC			1	2.B FE	2,120,146	96.7840	2,043,104	2,111,000	2,115,685	0	(818)	0	0	4.300	4.250	FA	34,292	90,773	11/27/2018	02/15/2030
002824-BH-2	ABBOTT LABS			1	1.D FE	4,961,050	93.2620	4,663,109	5,000,000	4,966,569	0	826	0	0	4.900	4.950	MN	21,097	245,000	11/17/2016	11/30/2046
00287Y-AS-8	ABBVIE INC			1	1.G FE	1,999,040	88.4260	1,768,529	2,000,000	1,999,114	0	22	0	0	4.700	4.703	MN	12,272	94,000	05/05/2015	05/14/2045
00287Y-AW-9	ABBVIE INC			1	1.G FE	5,959,680	85.1030	5,106,172	6,000,000	5,966,162	0	921	0	0	4.450	4.491	MN	34,858	267,000	05/09/2016	05/14/2046
00840C-AA-5	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note A				2.C PL	20,084,807	100.0000	20,084,807	20,084,807	20,084,807	0	0	0	0	4.250	4.272	MJSD	2,371	489,284	05/29/2024	12/15/2031
00840C-AB-3	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note B				3.B PL	4,459,028	100.0000	4,459,028	4,459,028	4,459,028	0	0	0	0	5.250	5.284	MJSD	650	154,667	05/29/2024	12/15/2031
010392-EZ-7	ALABAMA POWER CO			1	1.F FE	2,868,060	105.8460	2,752,003	2,600,000	2,778,447	0	(8,923)	0	0	6.125	5.397	MN	20,349	159,250	02/28/2011	05/15/2038
010392-FB-9	ALABAMA POWER CO			1	1.F FE	1,259,104	104.2940	1,147,238	1,100,000	1,241,865	0	(6,898)	0	0	6.000	4.739	MS	22,000	66,000	05/25/2022	03/01/2039

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
010392-FS-2	ALABAMA POWER CO			1	1.F FE	2,478,800	82.0850	1,641,693	2,000,000	2,421,610	0	(12,510)	0	0	4.300	3.035	JJ	39,656	86,000	02/26/2020	07/15/2048
015271-AJ-8	ALEXANDRIA REAL ESTATE			1	2.A FE	1,375,880	98.3860	1,352,806	1,375,000	1,375,193	0	(98)	0	0	3.950	3.942	JJ	25,044	54,313	06/01/2016	01/15/2027
01959L-AA-0	ALLINA HEALTH SYSTEM			1	1.E FE	4,000,000	88.8610	3,554,441	4,000,000	4,000,000	0	0	0	0	4.805	4.805	MN	24,559	192,200	09/09/2015	11/15/2045
020002-AS-0	ALLSTATE CORPORATION			1	2.A FE	7,456,420	101.2890	8,103,134	8,000,000	7,693,704	0	20,691	0	0	5.550	6.052	MN	64,133	444,000	10/17/2006	05/09/2035
02209S-AV-5	ALTRIA GROUP INC			1	2.B FE	1,888,880	72.1790	1,443,580	2,000,000	1,906,262	0	2,600	0	0	3.875	4.206	MS	22,604	77,500	05/02/2017	09/16/2046
023135-AP-1	AMAZON.COM INC	LS		1	1.E FE	4,972,300	99.6050	4,980,268	5,000,000	4,982,638	0	1,320	0	0	4.800	4.844	JD	17,333	240,000	06/30/2015	12/05/2034
02343U-AG-0	AMCOR FINANCE USA INC			1	2.B FE	1,006,603	98.3700	983,703	1,000,000	1,001,330	0	(1,190)	0	0	3.625	3.502	AO	6,344	36,250	04/23/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC			1	2.B FE	5,001,208	98.0800	4,904,008	5,000,000	5,000,383	0	(167)	0	0	4.500	4.496	MN	28,750	225,000	04/23/2020	05/15/2028
025816-DD-8	AMERICAN EXPRESS CO			2	1.F FE	2,008,160	100.2460	2,004,925	2,000,000	2,007,093	0	(1,067)	0	0	5.250	5.263	FMAN	13,832	59,205	11/04/2024	02/13/2026
026351-AZ-9	AMERICAN GENERAL CORP				2.B FE	4,097,380	103.9500	4,157,988	4,000,000	4,027,182	0	(5,672)	0	0	6.625	6.432	FA	100,111	265,000	06/20/2002	02/15/2029
02665W-FA-4	AMERICAN HONDA FINANCE				1.G FE	1,501,650	99.9970	1,499,955	1,500,000	1,500,249	0	(1,401)	0	0	5.040	5.680	FMAN	10,605	44,089	06/20/2024	02/12/2025
02665W-FM-8	AMERICAN HONDA FINANCE				1.G FE	1,100,000	99.9970	1,099,962	1,100,000	1,100,000	0	0	0	0	4.990	5.882	JAJO	12,238	16,725	07/10/2024	01/12/2026
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	11,914,479	110.2040	13,224,485	12,000,000	11,942,673	0	2,717	0	0	6.593	6.648	AO	167,023	791,160	06/18/2008	10/15/2037
03040W-AM-7	AMERICAN WATER CAPITAL			1	2.A FE	5,921,040	82.0060	4,920,338	6,000,000	5,935,652	0	1,875	0	0	4.300	4.379	MS	86,000	258,000	08/10/2015	09/01/2045
030955-AN-8	AMERITECH CAPITAL FUNDING				2.A FE	6,085,740	103.2820	6,196,897	6,000,000	6,018,672	0	(5,470)	0	0	6.550	6.434	JJ	181,217	393,000	06/25/2004	01/15/2028
03115A-AC-7	AMFAM HOLDINGS INC			1	2.C FE	5,000,360	60.3860	3,019,278	5,000,000	5,000,246	0	(8)	0	0	3.833	3.833	MS	58,560	191,650	03/08/2021	03/11/2051
032177-AJ-6	AMSTED INDUSTRIES			1	3.C FE	1,894,000	94.0440	1,781,186	1,894,000	1,894,000	0	0	0	0	4.625	4.625	MN	11,193	87,598	12/09/2019	05/15/2030
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1	1.G FE	6,609,003	91.0630	6,374,426	7,000,000	6,653,187	0	8,782	0	0	4.900	5.292	FA	142,917	343,000	05/15/2019	02/01/2046
03523T-BJ-6	ANHEUSER-BUSCH			1	1.G FE	991,823	124.2560	1,242,559	1,000,000	993,676	0	209	0	0	8.000	8.072	MN	10,222	80,000	03/15/2011	11/15/2039
03523T-BT-4	ANHEUSER-BUSCH			1	1.G FE	5,902,611	84.5690	5,162,064	6,104,000	5,928,003	0	3,988	0	0	4.439	4.640	AO	63,976	270,957	08/21/2017	10/06/2048
035240-AG-5	ANHEUSER-BUSCH INBEV FIN			1	1.G FE	1,061,118	92.7470	927,467	1,000,000	1,048,370	0	(1,849)	0	0	4.950	4.539	JJ	22,825	49,500	12/16/2016	01/15/2042
037735-BZ-9	APPALACHIAN PWR	LS		1	2.A FE	4,471,958	101.6290	4,558,064	4,485,000	4,478,383	0	535	0	0	5.950	5.971	MN	34,098	266,858	08/29/2005	05/15/2033
037735-CE-5	APPALACHIAN PWR	LS		1	2.A FE	2,902,870	99.7160	2,991,472	3,000,000	2,944,591	0	3,553	0	0	5.800	6.035	AO	43,500	174,000	12/08/2005	10/01/2035
037735-CM-7	APPALACHIAN PWR			1	2.A FE	979,600	109.9790	1,099,791	1,000,000	985,797	0	619	0	0	7.000	7.166	AO	17,500	70,000	03/26/2008	04/01/2038
037833-AT-7	APPLE INC			1	1.B FE	1,305,551	91.0230	1,183,297	1,300,000	1,304,462	0	(146)	0	0	4.450	4.423	MN	8,838	57,850	01/21/2016	05/06/2044
037833-BH-2	APPLE INC			1	1.B FE	2,989,050	88.1500	2,644,496	3,000,000	2,991,032	0	264	0	0	4.375	4.397	MN	17,500	131,250	05/06/2015	05/13/2045
037833-BX-7	APPLE INC			1	1.B FE	3,976,920	91.2860	3,651,438	4,000,000	3,980,583	0	523	0	0	4.650	4.686	FA	66,133	186,000	02/16/2016	02/23/2046
04351L-AB-6	ASCHEA			1	1.C FE	5,000,000	79.7980	3,989,896	5,000,000	5,000,000	0	0	0	0	3.945	3.945	MN	25,204	197,250	04/25/2016	11/15/2046
045054-AF-0	ASHTEAD CAPITAL INC			1	2.C FE	2,064,375	98.2180	2,209,899	2,250,000	2,184,085	0	22,688	0	0	4.375	5.589	FA	37,188	98,438	12/17/2018	08/15/2027
04650N-AB-0	AT&T INC			1	2.B FE	5,823,540	96.3520	5,781,137	6,000,000	5,867,862	0	5,159	0	0	5.350	5.562	MS	107,000	321,000	09/27/2013	09/01/2040
048303-CC-3	ATLANTIC CITY ELECTRIC	LS		1	1.F FE	4,726,500	101.9810	5,099,041	5,000,000	4,851,084	0	11,375	0	0	5.800	6.223	MN	37,056	290,000	10/11/2007	05/15/2034
049560-AW-5	ATMOS ENERGY			1	1.G FE	10,929,270	60.9240	6,701,624	11,000,000	10,933,844	0	1,586	0	0	2.850	2.882	FA	118,433	313,500	09/21/2021	02/15/2052
05279#-AJ-8	AUTOLIV ASP INC PP			1	2.B FE	2,000,000	97.1080	1,942,165	2,000,000	2,000,000	0	0	0	0	4.440	4.440	AO	16,773	98,800	04/16/2014	04/23/2029
05351W-AC-7	AVANGRID INC			1	2.B FE	801,976	99.4690	810,669	815,000	809,507	0	7,531	0	0	3.200	5.533	AO	5,506	13,040	07/31/2024	04/15/2025
053773-BC-0	AVIS BUDGET CAR RENTAL			1	3.C FE	2,000,000	97.7340	1,954,680	2,000,000	2,000,000	0	0	0	0	5.750	5.750	JJ	53,028	115,000	06/19/2019	07/15/2027
05379B-AK-3	AVISTA CORP			1	1.G FE	1,022,780	106.3150	1,063,151	1,000,000	1,013,119	0	(830)	0	0	6.250	6.083	JD	5,208	62,500	12/20/2005	12/01/2035
053807-AU-7	AVNET INC			1	2.C FE	2,439,381	85.1020	2,581,146	3,033,000	2,529,869	0	62,668	0	0	3.000	6.189	MN	11,627	90,990	07/12/2023	05/15/2031
05526D-BF-1	BAT CAPITAL CORP			1	2.A FE	3,331,000	78.9110	2,628,533	3,331,000	3,331,000	0	0	0	0	4.540	4.540	FA	57,130	151,227	11/23/2018	08/15/2047
05531F-BE-2	BB&T CORPORATION			2	2.A FE	2,304,465	99.5380	2,306,292	2,317,000	2,306,176	0	1,711	0	0	3.700	4.802	JD	6,192	42,865	12/03/2024	06/05/2025
057224-AK-3	BAKER HUGHES INC			1	1.G FE	11,834,685	104.6500	10,621,975	10,150,000	10,694,272	0	(119,779)	0	0	6.875	5.365	JJ	321,769	697,813	02/18/2014	01/15/2029
059165-DX-5	BALTIMORE GAS & EL CO			1	1.G FE	7,919,380	97.9920	8,819,321	9,000,000	8,460,894	0	47,419	0	0	5.200	6.117	JD	20,800	468,000	09/29/2006	06/15/2033
059165-EC-0	BALTIMORE GAS & EL CO			1	1.G FE	2,995,737	107.1990	3,215,977	3,000,000	2,997,173	0	137	0	0	6.350	6.360	AO	47,625	190,500	08/08/2007	10/01/2036
06051G-HS-1	BANK OF AMERICA CORP			1	1.G FE	4,000,000	81.5280	3,261,135	4,000,000	4,000,000	0	0	0	0	4.330	4.330	MS	50,998	173,200	03/12/2019	03/15/2050
06406R-BM-8	BANK OF NY MELLON CORP			2	1.F FE	3,000,000	103.5360	3,106,086	3,000,000	3,000,000	0	0	0	0	5.834	5.834	AO	32,087	175,020	10/18/2022	10/25/2033
07274N-AQ-6	BAYER US FINANCE II LLC			1	2.B FE	4,984,350	78.1220	3,906,110	5,000,000	4,986,078	0	310	0	0	4.875	4.895	JD	4,063	243,750	06/18/2018	06/25/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07274N-BE-2	BAYER US FINANCE II LLC			1	2.B FE	966,178	75.6270	756,267	1,000,000	971,349	0	907	0	0	4.650	4.884	MN	5,942	46,500	07/10/2018	11/15/2043
072863-AF-0	BAYLOR SCOTT & WHITE			1	1.D FE	1,000,000	79.6390	796,393	1,000,000	1,000,000	0	0	0	0	3.967	3.967	MN	5,069	39,670	04/06/2016	11/15/2046
072863-AJ-2	BAYLOR SCOTT & WHITE			1	1.D FE	3,750,000	63.4220	2,378,340	3,750,000	3,750,000	0	0	0	0	2.839	2.839	MN	13,604	106,463	01/14/2021	11/15/2050
07911E-AA-0	BELLEVUE 10 APTS LLC				1.D FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	4.490	5.551	MON	5,787	18,582	09/05/2024	04/01/2060
079860-AD-4	BELLSOUTH CORP			1	2.B FE	3,319,030	106.5390	3,196,156	3,000,000	3,130,852	0	(15,206)	0	0	6.875	6.079	AO	43,542	206,250	02/24/2004	10/15/2031
080555-AF-2	BELO A H CORP			1	3.C FE	2,270,313	103.3220	2,072,645	2,006,000	2,090,079	0	(28,166)	0	0	7.250	5.554	MS	42,823	145,435	08/01/2017	09/15/2027
09031W-AA-1	BIMBO BAKERIES USA INC			1	2.A FE	992,900	72.6320	726,323	1,000,000	993,340	0	139	0	0	4.000	4.041	MN	4,889	40,000	05/13/2021	05/17/2051
096630-AF-5	BOARDWALK PIPELINES LLC			1	2.C FE	1,993,180	98.9410	1,978,823	2,000,000	1,998,017	0	709	0	0	4.450	4.491	JJ	41,039	89,000	01/05/2017	07/15/2027
096630-AG-3	BOARDWALK PIPELINES LLC			1	2.C FE	5,025,350	98.6200	4,931,006	5,000,000	5,011,929	0	(2,576)	0	0	4.800	4.736	MN	38,667	240,000	04/30/2019	05/03/2029
097023-BK-0	BOEING CO			1	2.C FE	4,717,786	78.8280	3,850,769	4,885,000	4,772,590	0	8,957	0	0	3.300	3.570	MS	53,735	161,205	05/29/2018	03/01/2035
097023-CB-9	BOEING CO			1	2.C FE	928,370	68.3940	683,935	1,000,000	936,674	0	1,506	0	0	3.850	4.276	MN	6,417	38,500	10/30/2018	11/01/2048
09778P-AA-3	BON SECOURS MERCY			1	1.E FE	10,000,000	93.6500	9,365,043	10,000,000	10,000,000	0	0	0	0	3.464	3.463	JD	28,867	346,400	04/08/2020	06/01/2030
106230-AB-1	BRAZOS SECURITIZATN LLC				1.A FE	5,000,000	99.3720	4,968,599	5,000,000	5,000,000	0	0	0	0	5.243	5.243	MS	87,383	262,150	12/08/2022	09/01/2040
11120V-AA-1	BRIXMOR OPERATING PART			1	2.B FE	1,071,370	99.8610	1,068,508	1,070,000	1,069,961	0	(214)	0	0	3.850	3.832	FA	17,165	41,195	06/15/2016	02/01/2025
11135F-BH-3	BROADCOM INC			1	2.B FE	3,992,160	86.2930	3,451,734	4,000,000	3,994,981	0	742	0	0	2.450	2.472	FA	37,022	98,000	01/04/2021	02/15/2031
114259-AP-9	BROOKLYN UNION GAS CO			1	2.A FE	5,000,000	80.8620	4,043,089	5,000,000	5,000,000	0	0	0	0	4.504	4.504	MS	69,437	225,200	03/07/2016	03/10/2046
117043-AU-3	BRUNSWICK CORP	LS		1	2.B FE	1,215,994	91.5710	1,394,622	1,523,000	1,265,959	0	24,098	0	0	4.400	7.301	MS	19,731	67,012	11/01/2022	09/15/2032
117043-AV-1	BRUNSWICK CORP			1	2.B FE	2,719,774	77.7290	2,953,685	3,800,000	2,734,143	0	11,671	0	0	5.100	7.538	AO	48,450	193,800	09/20/2023	04/01/2052
118230-AQ-4	BUCKEYE PARTNERS			1	3.C FE	893,689	96.3710	923,237	958,000	939,696	0	8,868	0	0	3.950	5.006	JD	3,153	37,841	03/01/2019	12/01/2026
12189L-AS-0	BURLINGTON NORTH SANTA FE			1	1.F FE	1,054,730	91.4430	914,429	1,000,000	1,042,737	0	(1,420)	0	0	4.900	4.561	AO	12,250	49,000	09/26/2014	04/01/2044
12189T-AX-2	BURLINGTON NORTH SANTA FE			1	1.F FE	4,607,010	107.4720	4,836,245	4,500,000	4,564,009	0	(3,735)	0	0	6.200	6.027	FA	105,400	279,000	09/15/2006	08/15/2036
12513G-BJ-7	CDW LLC/CDW FINANCE	LS		1	2.C FE	4,192,350	89.1410	4,457,036	5,000,000	4,318,113	0	77,444	0	0	3.569	6.007	JD	14,871	178,450	05/03/2023	12/01/2031
12527G-AF-0	CF INDUSTRIES INC			1	2.B FE	733,808	97.1130	734,172	756,000	740,112	0	1,292	0	0	5.150	5.442	MS	11,464	38,934	07/15/2019	03/15/2034
125523-AK-6	CIGNA CORP			1	2.A FE	4,989,588	85.1740	4,258,686	5,000,000	4,990,772	0	196	0	0	4.900	4.913	JD	10,889	245,000	08/20/2019	12/15/2048
125523-CF-5	CIGNA CORP			1	2.A FE	1,996,760	85.2680	1,705,357	2,000,000	1,997,036	0	76	0	0	4.800	4.811	JJ	44,267	96,000	07/14/2020	07/15/2046
12626P-AM-5	CRH AMERICA INC			1	2.A FE	1,997,540	99.4470	1,988,930	2,000,000	1,999,753	0	219	0	0	3.875	3.890	MN	9,257	77,500	05/12/2015	05/18/2025
12626P-AN-3	CRH AMERICA INC			1	2.A FE	3,951,080	90.8410	3,633,627	4,000,000	3,959,358	0	1,094	0	0	5.125	5.206	MN	24,486	205,000	05/12/2015	05/18/2045
12636Y-AB-8	CRH AMERICA FINANCE INC			1	2.A FE	2,983,704	81.1860	2,334,106	2,875,000	2,967,003	0	(2,542)	0	0	4.400	4.177	MN	18,272	126,500	06/30/2017	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC			1	2.A FE	2,233,460	83.0430	1,660,853	2,000,000	2,207,054	0	(5,635)	0	0	4.500	3.821	AO	21,750	90,000	12/11/2019	04/04/2048
126408-GK-3	CSX CORP			1	1.G FE	4,672,150	106.3060	5,315,309	5,000,000	4,788,034	0	10,783	0	0	6.150	6.658	MN	51,250	307,500	07/26/2007	05/01/2037
126408-HC-0	CSX CORP			1	1.G FE	854,450	77.2180	772,182	1,000,000	873,191	0	2,517	0	0	3.950	4.822	MN	6,583	39,500	01/25/2016	05/01/2050
12662P-AD-0	CVR ENERGY INC			1	4.B FE	2,500,000	92.5550	2,313,879	2,500,000	2,500,000	0	0	0	0	5.750	5.750	FA	54,306	143,750	01/10/2020	02/15/2028
126650-CM-0	CVS CORP			1	2.B FE	10,373,400	90.8550	9,085,494	10,000,000	10,234,869	0	(18,056)	0	0	4.875	4.585	JJ	218,021	487,500	12/23/2015	07/20/2035
126650-CX-6	CVS CORP			1	2.B FE	4,929,700	96.9380	4,846,924	5,000,000	4,973,628	0	7,338	0	0	4.300	4.475	MS	57,333	215,000	03/06/2018	03/25/2028
134429-BR-9	CAMPBELL SOUP CO			1	2.B FE	13,399,668	90.5960	12,599,243	13,907,000	13,400,204	0	536	0	0	5.250	5.499	AO	180,501	0	11/08/2024	10/13/2054
14149Y-BT-4	CARDINAL HEALTH INC			1	2.B FE	9,960,500	95.7880	9,578,784	10,000,000	9,959,862	0	(638)	0	0	5.750	5.778	MN	62,292	0	11/13/2024	11/15/2054
141781-BF-0	CARGILL INC			1	1.F FE	1,299,562	88.3010	1,094,044	1,239,000	1,288,653	0	(1,417)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
149123-BJ-9	CATERPILLAR INC			1	1.F FE	1,153,880	112.2200	1,122,204	1,000,000	1,063,655	0	(8,040)	0	0	7.300	6.072	MN	12,167	73,000	05/18/2007	05/01/2031
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	1.G FE	1,802,740	83.5450	1,670,894	2,000,000	1,850,395	0	5,557	0	0	4.350	5.013	MN	14,500	87,000	03/06/2014	11/01/2042
15189W-AD-2	CENTERPOINT			1	2.A FE	1,015,050	106.6330	1,066,334	1,000,000	1,009,782	0	(482)	0	0	6.625	6.510	MN	11,042	66,250	10/22/2007	11/01/2037
15189W-AR-1	CENTERPOINT CENTERPOINT ENERGY RES			1	2.B FE	6,416,907	103.6070	5,180,345	5,000,000	6,286,566	0	(96,613)	0	0	6.100	3.277	JD	25,417	305,000	07/28/2023	12/01/2035
161175-BA-1	CHARTER COMM OPT LLC/CAP			1	2.C FE	4,000,000	94.4800	3,779,208	4,000,000	4,000,000	0	0	0	0	6.484	6.484	AO	48,990	259,360	12/06/2016	10/23/2045
161175-CC-6	CHARTER COMM OPT LLC/CAP			1	2.C FE	9,990,600	66.4240	6,642,432	10,000,000	9,990,583	0	97	0	0	4.400	4.405	JD	36,667	440,000	05/18/2021	12/01/2061
16876A-AA-2	CHILDREN'S HOSPITAL MED			1	1.C FE	3,733,865	85.8020	3,258,778	3,798,000	3,746,625	0	1,634	0	0	4.268	4.372	MN	20,713	162,099	09/02/2015	05/15/2044
16876A-AB-0	CHILDREN'S HOSPITAL MED			1	1.C FE	5,000,000	95.8300	4,791,486	5,000,000	5,000,000	0	0	0	0	2.853	2.853	MN	18,228	142,650	11/02/2016	11/15/2026

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
171232-AQ-4	CHUBB			1	1.F FE	4,721,350	106.1830	5,309,153	5,000,000	4,821,788	0	9,193	0	0	6.000	6.421	MN	41,667	300,000	06/28/2007	05/11/2037
172062-AE-1	CINCINNATI FINANCIAL			1	1.G FE	3,029,430	104.0430	3,121,303	3,000,000	3,026,804	0	(1,973)	0	0	6.125	6.002	MN	30,625	183,750	08/22/2023	11/01/2034
172967-BU-4	CITIGROUP				2.B FE	7,144,890	102.0890	7,656,668	7,500,000	7,329,913	0	15,499	0	0	5.875	6.232	FA	157,891	440,625	08/25/2004	02/22/2033
172967-CC-3	CITIGROUP				2.B FE	5,971,500	102.8560	6,171,362	6,000,000	5,985,099	0	1,113	0	0	6.000	6.034	AO	61,000	360,000	08/10/2004	10/31/2033
172967-NM-9	CITIGROUP			1	1.G FE	904,068	100.2150	901,936	900,000	901,723	0	(2,345)	0	0	6.018	6.088	MJSD	1,341	14,339	09/19/2024	03/17/2026
17305H-AA-6	CITIGROUP CAPITAL III				2.C FE	3,235,920	110.1920	3,305,760	3,000,000	3,212,828	0	(11,352)	0	0	7.625	6.748	JD	19,063	228,750	11/29/2022	12/01/2036
17325F-BH-0	CITIBANK NA			2	1.E FE	565,000	100.2780	566,572	565,000	565,000	0	0	0	0	5.198	6.038	FMAN	4,625	8,401	07/30/2024	08/06/2026
17327C-AP-8	CITIGROUP INC			2	1.G FE	450,360	100.0420	450,188	450,000	450,066	0	(294)	0	0	5.184	5.323	JAJO	4,366	6,752	09/24/2024	01/25/2026
185508-AE-8	CLECO POWER LLC			1	1.G FE	1,984,860	106.1920	2,123,849	2,000,000	1,990,913	0	546	0	0	6.500	6.558	JD	10,833	130,000	11/22/2005	12/01/2035
191219-AX-2	COCA COLA ENTERPRISES				1.E FE	3,250,260	110.7260	3,321,775	3,000,000	3,146,054	0	(8,278)	0	0	6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
195869-AG-7	COLONIAL PIPE LINE			1	1.G FE	7,241,150	112.4870	7,874,069	7,000,000	7,111,105	0	(11,257)	0	0	7.630	7.343	MN	45,992	534,100	06/27/2002	04/15/2032
198280-AF-6	COLUMBIA PIPELINE GROUP			1	2.A FE	2,881,680	99.7360	2,892,332	2,900,000	2,890,045	0	8,365	0	0	4.500	5.322	JD	10,875	65,250	10/22/2024	06/01/2025
19828T-AC-0	COLUMBIA PIPELINES OPCO			1	2.A FE	10,774,100	104.9080	10,490,834	10,000,000	10,767,857	0	(6,243)	0	0	6.544	5.981	MN	83,618	327,200	06/06/2024	11/15/2053
199575-AT-8	COLUMBUS SOUTHERN POWER			1	2.A FE	2,155,220	105.8820	2,117,633	2,000,000	2,074,283	0	(6,886)	0	0	6.600	6.016	MS	44,000	132,000	12/13/2005	03/01/2033
20030N-AF-8	COMCAST CORP			1	1.G FE	3,633,080	102.0990	4,083,975	4,000,000	3,791,482	0	13,698	0	0	5.650	6.339	JD	10,044	226,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP			1	1.G FE	2,390,540	107.2260	2,144,514	2,000,000	2,249,306	0	(14,466)	0	0	6.450	5.067	MS	37,983	129,000	01/23/2012	03/15/2037
20030N-AX-9	COMCAST CORP			1	1.G FE	2,360,620	105.0400	2,100,796	2,000,000	2,249,266	0	(12,746)	0	0	6.400	5.102	MN	16,356	128,000	11/15/2013	05/15/2038
20030N-BE-0	COMCAST CORP			1	1.G FE	7,000,524	87.2560	6,095,699	6,986,000	6,995,712	0	(963)	0	0	4.650	4.630	JJ	149,791	324,849	04/17/2017	07/15/2042
20030N-BH-3	COMCAST CORP			1	1.G FE	1,895,380	93.2840	1,865,687	2,000,000	1,944,985	0	5,522	0	0	4.250	4.664	JJ	39,194	85,000	10/04/2013	01/15/2033
20030N-BQ-3	COMCAST CORP			1	1.G FE	7,393,540	85.7700	6,003,926	7,000,000	7,325,946	0	(10,092)	0	0	4.600	4.256	FA	121,644	322,000	04/19/2017	08/15/2045
20268J-AF-0	COMMONSPIRIT HEALTH			1	1.G FE	5,028,600	88.5400	4,427,009	5,000,000	5,016,688	0	(2,940)	0	0	2.782	2.716	AO	34,775	139,100	10/21/2020	10/01/2030
20268J-AM-5	COMMONSPIRIT HEALTH			1	1.G FE	8,000,000	107.0180	8,561,423	8,000,000	8,000,000	0	0	0	0	6.461	6.461	MN	86,147	516,880	10/18/2022	11/01/2052
202795-HG-8	COMMONWEALTH EDISON			1	1.F FE	1,517,265	102.7320	1,540,978	1,500,000	1,514,407	0	(1,376)	0	0	5.875	5.724	FA	36,719	88,125	10/18/2022	02/01/2033
202795-HK-9	COMMONWEALTH EDISON			1	1.F FE	3,774,280	103.8580	4,154,340	4,000,000	3,863,000	0	8,166	0	0	5.900	6.330	MS	69,489	236,000	10/12/2007	03/15/2036
20449E-EE-2	COMPASS BANK				1.G FE	472,436	100.2570	475,218	474,000	473,791	0	118	0	0	5.900	5.928	AO	6,992	27,966	03/14/2006	04/01/2026
207597-DX-0	CONN LT & PWR			1	1.E FE	8,365,630	100.4730	9,042,529	9,000,000	8,600,080	0	21,331	0	0	5.750	6.277	MS	172,500	517,500	07/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR			1	1.E FE	4,988,250	104.1060	5,205,315	5,000,000	4,991,703	0	387	0	0	6.375	6.393	MS	106,250	318,750	09/10/2007	09/01/2037
20826F-BC-9	CONOCOPHIL CO			1	1.F FE	2,965,146	78.6840	2,360,530	3,000,000	2,967,893	0	1,291	0	0	3.758	3.843	MS	33,196	112,740	10/03/2022	03/15/2042
20826F-BU-9	CONOCOPHIL CO			1	2.B FE	2,998,359	94.6320	2,838,972	3,000,000	2,998,359	0	0	0	0	5.200	5.204	JD	13,000	0	12/30/2024	06/01/2045
209111-FP-3	CONSOLIDATED EDISON OF NY	LS		1	1.G FE	1,999,660	96.8090	1,936,172	2,000,000	1,999,807	0	34	0	0	3.800	3.802	MN	9,711	76,000	05/07/2018	05/15/2028
209111-GB-3	CONSOLIDATED EDISON OF NY			1	1.G FE	4,979,950	67.9830	3,399,126	5,000,000	4,980,770	0	250	0	0	3.600	3.619	JD	8,000	180,000	06/03/2021	06/15/2061
209111-GG-2	CONSOLIDATED EDISON OF NY			1	1.G FE	1,981,700	101.7230	2,034,468	2,000,000	1,981,759	0	182	0	0	5.900	5.966	MN	15,078	115,706	11/20/2023	11/15/2053
210518-DA-1	CONSUMERS ENERGY CO			1	1.F FE	4,979,100	78.1090	3,905,465	5,000,000	4,982,181	0	480	0	0	3.950	3.974	JJ	91,069	197,500	02/15/2017	07/15/2047
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	1,556,600	80.3920	1,607,839	2,000,000	1,632,628	0	10,636	0	0	4.700	6.440	JD	4,178	94,000	11/18/2015	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			1	2.B FE	3,813,750	79.9740	3,998,688	5,000,000	4,007,675	0	27,647	0	0	4.500	6.337	JD	625	225,000	03/01/2016	06/30/2043
224044-CK-1	COX COMMUNICATIONS INC			1	2.B FE	2,981,580	77.6680	2,330,029	3,000,000	2,983,978	0	391	0	0	4.600	4.638	FA	52,133	138,000	07/24/2017	08/15/2047
22822R-BH-2	CROWN CASTLE			1	1.F FE	10,000,000	96.1320	9,613,176	10,000,000	10,000,000	0	0	0	0	4.241	4.241	MON	18,849	424,100	06/26/2018	07/15/2028
233293-AQ-2	DPL INC			1	3.B FE	454,107	93.1290	465,646	500,000	475,170	0	4,975	0	0	4.350	5.669	AO	4,592	21,750	03/24/2020	04/15/2029
23338V-AH-9	DTE ELECTRIC CO			1	1.E FE	2,986,530	79.8520	2,395,549	3,000,000	2,988,196	0	295	0	0	4.050	4.076	MN	15,525	121,500	04/30/2018	05/15/2048
240019-BV-0	DAYTON POWER & LIGHT			1	2.A FE	5,165,588	73.3560	3,667,787	5,000,000	5,148,700	0	(3,775)	0	0	3.950	3.762	JD	8,778	197,500	04/09/2020	06/15/2049
244199-BD-6	DEERE & COMPANY	LS			1.F FE	4,502,560	103.1950	4,127,817	4,000,000	4,188,551	0	(34,807)	0	0	5.375	4.275	AO	44,792	215,000	12/05/2013	10/16/2029
250847-EA-4	DETROIT EDISON			1	1.F FE	7,758,721	101.6390	6,335,175	6,233,000	7,362,308	0	(69,307)	0	0	5.700	3.860	AO	88,820	355,281	01/04/2021	10/01/2037
250847-EB-2	DETROIT EDISON			1	1.F FE	3,041,005	108.3320	3,249,968	3,000,000	3,024,805	0	(1,441)	0	0	6.625	6.520	JD	16,563	198,750	06/19/2006	06/01/2036
251799-AA-0	DEVON CORPORATION			1	2.B	1,989,791	112.6910	2,253,821	2,000,000	1,994,718	0	480	0	0	7.950	7.995	AO	33,567	159,000	05/13/2004	04/15/2032
25179M-AL-7	DEVON ENERGY CORPORATION	LS		1	2.B FE	5,059,780	92.4940	4,624,698	5,000,000	5,042,540	0	(1,717)	0	0	5.600	5.518	JJ	129,111	280,000	08/10/2011	07/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25389J-AU-0	DIGITAL REALTY TRUST LP			1	2.B FE	2,994,690	94.4690	2,834,078	3,000,000	2,997,408	0	521	0	0	3.600	3.621	JJ	54,000	108,000	06/10/2019	07/01/2029
254687-DV-5	DISNEY				1.F FE	10,319,701	109.9170	8,793,373	8,000,000	9,563,227	0	(159,943)	0	0	6.550	3.759	MS	154,289	524,000	11/18/2019	03/15/2033
254687-ER-3	DISNEY			1	1.F FE	1,283,483	105.8090	1,058,094	1,000,000	1,235,929	0	(10,131)	0	0	6.150	4.131	FA	23,233	61,500	11/18/2019	02/15/2041
25746U-AV-1	DOMINION RESOURCES			1	2.B FE	3,788,450	102.6590	3,079,757	3,000,000	3,605,383	0	(50,330)	0	0	5.950	3.529	JD	7,933	178,500	01/04/2021	06/15/2035
264399-DK-9	DUKE ENERGY CORP			1	2.A FE	1,815,740	103.9030	2,078,059	2,000,000	1,948,982	0	11,006	0	0	6.000	6.750	JD	10,000	120,000	05/01/2002	12/01/2028
264399-ED-4	DUKE ENERGY CORP			1	2.A FE	5,303,135	107.5250	5,913,848	5,500,000	5,407,519	0	8,713	0	0	6.450	6.729	AO	74,892	354,750	01/10/2003	10/15/2032
26439R-AK-2	SPECTRA			1	2.B FE	2,762,334	103.4940	2,949,567	2,850,000	2,777,955	0	7,476	0	0	6.750	7.208	FA	72,675	192,375	11/01/2022	02/15/2032
26441C-BP-9	DUKE ENERGY			2	2.C FE	5,005,000	93.2350	4,661,774	5,000,000	5,001,916	0	(917)	0	0	3.250	3.230	JJ	74,931	162,500	09/24/2021	01/15/2082
26441C-CF-0	DUKE ENERGY			1	2.B FE	9,943,500	97.5840	9,758,387	10,000,000	9,943,756	0	256	0	0	5.800	5.840	JD	25,778	302,889	06/05/2024	06/15/2054
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1	1.F FE	6,998,670	96.2900	6,740,309	7,000,000	6,999,259	0	119	0	0	3.700	3.702	MS	86,333	259,000	08/06/2018	09/01/2028
27636A-AA-0	EASTERN ENERGY GAS			1	2.A FE	9,685,400	94.4330	9,443,323	10,000,000	9,685,508	0	108	0	0	5.650	5.874	AO	128,694	0	11/06/2024	10/15/2054
277432-AP-5	EASTMAN CHEMICAL			1	2.B FE	4,201,065	84.4450	3,800,014	4,500,000	4,254,568	0	7,052	0	0	4.650	5.090	AO	44,175	209,250	09/15/2015	10/15/2044
29266M-AF-6	IBERDROLA FINANCE			1	2.A FE	8,013,930	110.5310	7,737,188	7,000,000	7,662,351	0	(41,042)	0	0	6.750	5.610	JJ	217,875	472,500	09/11/2014	07/15/2036
29273R-AZ-2	ENERGY TRANSFER PARTNERS			1	2.B FE	3,631,951	96.8350	3,071,597	3,172,000	3,581,616	0	(13,688)	0	0	5.950	4.885	AO	47,184	188,734	01/21/2021	10/01/2043
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1	2.B FE	11,723,100	98.6760	9,867,632	10,000,000	11,522,888	0	(42,370)	0	0	6.125	4.944	JD	27,222	612,500	10/02/2019	12/15/2045
29278N-AE-3	ENERGY TRANSFER PARTNERS			1	2.B FE	1,997,980	96.8910	1,937,827	2,000,000	1,998,164	0	34	0	0	6.000	6.007	JD	5,333	120,000	04/27/2022	06/15/2048
29364D-10-0	ENTERGY ARKANSAS INC PFD			3	1.F FE	4,049,086	21.9000	4,110,061	187,674	4,049,086	0	0	0	0	4.876	5.649	MJSD	0	228,728	01/23/2017	
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			3	1.F FE	6,156,524	22.1500	6,135,373	276,992	6,156,524	0	0	0	0	4.900	5.511	JAJO	84,829	339,315	03/14/2017	
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			3	1.F FE	3,630,865	21.7500	3,657,132	168,144	3,630,865	0	0	0	0	4.876	5.644	MJSD	0	204,926	03/14/2017	
29365@-AD-8	ENTERGY NO PP			1	2.B YE	4,000,000	90.5820	3,623,264	4,000,000	4,000,000	0	0	0	0	4.190	4.190	MN	19,553	167,600	11/16/2021	11/19/2031
29365@-AE-6	ENTERGY NO PP			1	2.B	4,000,000	87.0090	3,480,360	4,000,000	4,000,000	0	0	0	0	4.510	4.510	MN	21,047	180,400	11/16/2021	11/19/2036
29379V-BC-6	ENTERPRISE PRODUCTS			1	1.G FE	998,450	92.0420	920,420	1,000,000	998,695	0	35	0	0	5.100	5.110	FA	19,267	51,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS			1	1.G FE	3,501,955	89.0070	3,115,229	3,500,000	3,501,420	0	(48)	0	0	4.900	4.896	MN	21,914	171,500	05/04/2015	05/15/2046
29379V-BZ-5	ENTERPRISE PRODUCTS			1	1.G FE	4,968,000	72.0400	3,602,011	5,000,000	4,969,753	0	390	0	0	3.950	3.982	JJ	82,840	197,500	01/06/2020	01/31/2060
29670V-AA-7	ESSENTIAL PROPER			1	2.C FE	4,990,000	85.2060	4,260,280	5,000,000	4,993,159	0	929	0	0	2.950	2.973	JJ	68,014	147,500	06/22/2021	07/15/2031
30040W-AE-8	EVERSOURCE ENERGY			1	2.B FE	1,998,640	95.0570	1,901,148	2,000,000	1,999,524	0	141	0	0	3.300	3.308	JJ	30,433	66,000	01/03/2018	01/15/2028
30231G-AW-2	EXXON MOBIL CORP			1	1.D FE	5,000,000	81.0160	4,050,817	5,000,000	5,000,000	0	0	0	0	4.114	4.114	MS	68,567	205,700	02/29/2016	03/01/2046
30231G-BG-6	EXXON MOBIL CORP			1	1.D FE	5,023,708	82.3520	5,030,079	6,108,000	5,023,985	0	278	0	0	4.327	5.656	MS	74,883	0	12/24/2024	03/19/2050
302491-AV-7	FMC CORP			1	2.C FE	1,998,980	76.5130	1,530,255	2,000,000	1,998,980	0	19	0	0	4.500	4.503	AO	22,500	90,000	09/17/2019	10/01/2049
302520-AC-5	FNB CORP			2	2.B FE	768,769	99.8520	767,864	769,000	768,810	0	41	0	0	5.150	5.178	FA	13,861	0	10/24/2024	08/25/2025
31428X-AX-4	FEDEX CORP			1	2.B FE	5,147,550	97.3040	4,865,193	5,000,000	5,099,812	0	(8,724)	0	0	4.900	4.627	JJ	112,972	245,000	10/26/2018	01/15/2034
31664Q-AA-2	5TH AND MENDOCINO PARTNE				1.B FE	4,485,000	100.0000	4,485,000	4,485,000	4,485,000	0	0	0	0	4.450	4.789	MON	6,707	22,352	12/31/2024	03/01/2063
320209-AB-5	FIRST FINANCIAL BANCORP			2	2.B FE	5,000,000	98.5710	4,928,544	5,000,000	5,000,000	0	0	0	0	5.250	5.250	MN	33,542	262,500	04/24/2020	05/15/2030
337738-AV-0	FISERV INC			1	2.B FE	6,696,835	81.7060	5,923,711	7,250,000	6,673,745	0	(2,880)	0	0	4.400	4.931	JJ	159,500	88,000	11/07/2024	07/01/2049
33939H-AA-7	FLEX INTERMEDIATE HOLDCO			1	2.C FE	5,105,150	85.4690	4,273,443	5,000,000	5,071,177	0	(10,643)	0	0	3.363	3.112	JD	467	168,150	08/26/2021	06/30/2031
340711-AW-0	FLORIDA GAS TRANSMISSION			1	2.B FE	890,199	99.5520	895,970	900,000	894,535	0	4,336	0	0	4.350	5.505	JJ	18,053	0	07/19/2024	07/15/2025
341081-FD-4	FLORIDA PR & LT CO			1	1.E FE	1,948,100	96.7960	1,935,927	2,000,000	1,962,450	0	1,430	0	0	5.250	5.426	FA	43,750	105,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP			1	1.F FE	986,390	103.6690	1,036,693	1,000,000	993,329	0	608	0	0	5.900	6.003	MS	19,667	59,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP			1	1.F FE	2,987,340	107.5690	3,227,083	3,000,000	2,991,324	0	390	0	0	6.400	6.432	JD	8,533	192,000	06/11/2008	06/15/2038
345397-XU-2	FORD MOTOR CREDIT				2.C FE	5,000,000	99.2100	4,960,511	5,000,000	5,000,000	0	0	0	0	4.389	4.389	JJ	105,458	219,450	01/05/2016	01/08/2026
34959J-AH-1	FORTIVE CORPORATION			1	2.B FE	4,765,350	80.6250	4,031,261	5,000,000	4,797,384	0	5,447	0	0	4.300	4.599	JD	9,556	215,000	05/08/2018	06/15/2046
34964C-AG-1	FORTUNE BRANDS HOME & SECURI			1	2.B FE	3,200,418	78.5650	3,221,169	4,100,000	3,221,051	0	12,327	0	0	4.500	6.128	MS	49,200	184,500	04/10/2023	03/25/2052
35063@-AA-6	FOUNDRY JV HOLD PRIVATE PLACEMENT			1	2.B FE	20,000,000	94.4690	18,893,883	20,000,000	20,000,000	0	0	0	0	5.720	5.720	JAJO	209,733	1,164,000	04/25/2023	01/25/2038
35137L-AK-1	FOX CORP			1	2.B FE	5,033,597	92.7040	4,635,209	5,000,000	5,030,979	0	(635)	0	0	5.576	5.529	JJ	120,813	278,800	03/06/2020	01/25/2049
35671D-BC-8	FREEPORT-MC C&G			1	2.B FE	5,911,964	93.3900	5,603,388	6,000,000	5,930,158	0	2,148	0	0	5.450	5.551	MS	96,283	327,000	10/10/2013	03/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35671D-CD-5	FREEPORT-MC C&G			1	2.B FE	598,000	100.0250	598,150	598,000	598,000	0	0	0	0	5.250	5.250	MS	10,465	31,395	08/01/2019	09/01/2029
36267V-AM-5	GE HEALTHCARE HLDG LLC		LS	1	2.B FE	7,000,000	107.5760	7,530,348	7,000,000	7,000,000	0	0	0	0	6.377	6.377	MN	48,359	446,390	06/06/2023	11/22/2052
37045V-AT-7	GENERAL MOTORS CO			1	2.B FE	8,544,760	94.5890	7,567,107	8,000,000	8,496,799	0	(10,164)	0	0	5.950	5.480	AO	119,000	476,000	01/08/2020	04/01/2049
37185L-AL-6	GENESIS ENERGY			1	4.C FE	2,083,000	100.0670	2,084,390	2,083,000	2,083,000	0	0	0	0	7.750	7.750	FA	67,264	161,433	01/09/2020	02/01/2028
373298-BR-8	GEORGIA PACIFIC			1	1.G FE	2,136,877	112.2340	1,739,622	1,550,000	1,778,589	0	(41,290)	0	0	7.750	4.356	MN	15,349	120,125	06/02/2014	11/15/2029
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE	1,991,740	88.1960	1,763,928	2,000,000	1,993,002	0	185	0	0	4.750	4.776	MS	31,667	95,000	09/09/2015	03/01/2046
37954F-AG-9	GLOBAL PART/GLP FINANCE			1	4.B FE	903,000	100.0280	903,256	903,000	903,000	0	0	0	0	7.000	7.000	FA	26,338	63,210	02/18/2020	08/01/2027
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	5,130,600	107.3160	5,365,798	5,000,000	5,089,207	0	(4,406)	0	0	6.750	6.540	AO	84,375	337,500	05/17/2011	10/01/2037
38141G-WL-4	GOLDMAN SACHS GROUP INC			1	2.A FE	2,500,000	97.0760	2,426,900	2,500,000	2,500,000	0	0	0	0	3.691	3.691	JD	6,664	92,275	05/31/2017	06/05/2028
389375-AL-0	GRAY TELEVISION INC			1	5.A FE	2,041,000	54.5380	1,104,939	2,026,000	2,033,690	0	(1,842)	0	0	4.750	4.657	AO	20,316	96,235	10/09/2020	10/15/2030
39121J-AE-0	GREAT RIVER ENERGY			1	1.G FE	4,898,579	101.3400	5,117,707	5,050,034	5,006,175	0	2,054	0	0	6.254	6.457	JJ	157,915	315,829	10/13/2022	07/01/2038
39121J-B*-0	GREAT RIVER ENERGY PP			1	1.G	1,000,000	95.9940	959,939	1,000,000	1,000,000	0	0	0	0	3.760	3.759	AO	9,400	37,600	01/16/2015	10/01/2028
404119-BW-8	HCA INC			1	2.C FE	160,000	102.0150	163,224	160,000	160,000	0	0	0	0	5.875	5.875	FA	3,917	9,400	01/17/2019	02/01/2029
404119-CR-8	HCA INC			1	2.C FE	9,671,800	94.1520	9,415,197	10,000,000	9,678,619	0	4,113	0	0	5.900	6.140	JD	49,167	590,000	05/01/2023	06/01/2053
428102-AE-7	HESS INF PART / FIN CORP			1	3.A FE	7,292,813	92.3300	6,693,924	7,250,000	7,267,335	0	(7,790)	0	0	4.250	4.167	FA	116,403	308,125	08/03/2021	02/15/2030
428291-AN-8	HEXCEL CORP			1	3.A FE	3,484,565	97.7410	3,420,946	3,500,000	3,496,016	0	1,694	0	0	4.200	4.255	FA	55,533	147,000	02/13/2017	02/15/2027
437076-AS-1	HOME DEPOT			1	1.F FE	7,310,320	105.3970	8,431,746	8,000,000	7,532,592	0	23,290	0	0	5.875	6.544	JD	19,583	470,000	12/08/2010	12/16/2036
437076-CY-6	HOME DEPOT				1.F FE	500,000	100.1060	500,529	500,000	500,000	0	0	0	0	4.820	5.660	MJSD	531	13,622	06/17/2024	12/24/2025
438516-CT-1	HONEYWELL INTERNATIONAL INC			1	1.F FE	1,920,460	93.8470	1,876,935	2,000,000	1,921,171	0	711	0	0	5.250	5.523	MS	35,000	52,500	05/02/2024	03/01/2054
446150-AX-2	HUNTINGTON BANCSHARES INC			2	2.A FE	4,827,422	80.9840	4,049,182	5,000,000	4,854,599	0	10,459	0	0	2.487	2.781	FA	46,977	124,350	05/05/2022	08/15/2036
44701Q-BG-6	HUNTSMAN INTL LLC			1	2.C FE	9,964,000	95.2940	9,529,360	10,000,000	9,963,684	0	(316)	0	0	5.700	5.747	AO	150,417	0	09/24/2024	10/15/2034
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1	1.G FE	2,999,190	93.2790	2,798,373	3,000,000	2,999,628	0	110	0	0	2.375	2.379	AO	15,042	71,250	09/15/2020	10/15/2027
45138L-AT-0	IDAHO POWER CORP			1	1.F FE	1,994,640	101.4920	2,029,834	2,000,000	1,996,284	0	173	0	0	6.250	6.270	AO	26,389	125,000	10/15/2007	10/15/2037
45410E-AA-6	SAMMAAN CAPITAL LTD				4.B FE	493,125	99.5980	497,989	500,000	494,395	0	1,270	0	0	9.700	10.217	JJ	36,106	0	08/14/2024	07/03/2027
454889-AR-7	INDIANA MICHIGAN POWER			1	1.G FE	1,068,570	74.1160	741,161	1,000,000	1,059,982	0	(1,817)	0	0	3.750	3.366	JJ	18,750	37,500	12/05/2019	07/01/2047
45780D-BH-4	INSTITUTE ADVANCED STUDY			1	1.A FE	1,000,000	83.0330	830,333	1,000,000	1,000,000	0	0	0	0	3.892	3.892	JD	3,243	38,920	12/13/2012	12/01/2042
458140-AY-6	INTEL CORPORATION			1	2.A FE	4,970,950	70.9890	3,549,456	5,000,000	4,975,158	0	660	0	0	4.100	4.134	MN	28,472	205,000	05/08/2017	05/11/2047
460146-CK-7	INTERNATIONAL PAPER CO			1	2.B FE	3,048,120	87.9850	2,639,553	3,000,000	3,038,046	0	(1,225)	0	0	4.800	4.699	JD	6,400	144,000	12/19/2014	06/15/2044
461070-AW-4	INTERSTATE P&L CO			1	2.A FE	1,992,260	94.7200	1,894,397	2,000,000	1,992,121	0	(139)	0	0	5.450	5.476	MS	34,819	0	09/04/2024	09/30/2054
46284V-AL-5	IRON MOUNTAIN INC			1	3.C FE	2,153,500	95.5230	1,910,461	2,000,000	2,084,400	0	(17,299)	0	0	5.625	4.768	JJ	51,875	112,500	09/08/2020	07/15/2032
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	9,064,516	103.3610	9,443,034	9,136,000	9,105,377	0	1,704	0	0	6.375	6.413	MS	147,223	582,420	02/20/2024	09/30/2036
46625H-JM-3	JP MORGAN CHASE & CO		LS		1.G FE	9,289,900	99.3290	8,939,571	9,000,000	9,232,241	0	(8,002)	0	0	5.625	5.394	FA	189,844	506,250	04/29/2016	08/16/2043
46647P-AR-7	JPMORGAN CHASE & CO			1	1.F FE	5,000,000	96.9370	4,846,862	5,000,000	5,000,000	0	0	0	0	4.005	4.005	AO	37,825	200,250	04/16/2018	04/23/2029
46647P-BP-0	JPMORGAN CHASE & CO			1	1.G FE	2,000,000	89.3650	1,787,293	2,000,000	2,000,000	0	0	0	0	2.956	2.956	MN	7,883	59,120	05/06/2020	05/13/2031
46647P-BV-7	JPMORGAN CHASE & CO			1	1.F FE	5,000,000	67.3870	3,369,351	5,000,000	5,000,000	0	0	0	0	2.525	2.525	MN	14,729	126,250	11/12/2020	11/19/2041
46647P-ER-3	JPMORGAN CHASE & CO			1	1.E FE	8,000,000	96.4250	7,713,969	8,000,000	8,000,000	0	0	0	0	4.946	4.946	AO	75,839	0	10/15/2024	10/22/2035
469814-AA-5	JACOBS ENGINEERING GROUP INC		LS	1	2.C FE	4,994,950	101.3090	5,065,431	5,000,000	4,995,366	0	386	0	0	5.900	5.913	MS	98,333	295,000	02/13/2023	03/01/2033
476556-CP-8	JERSEY CENTRAL PWR & LT			1	2.B FE	10,378,900	105.3440	10,534,428	10,000,000	10,363,826	0	(15,074)	0	0	6.400	5.954	MN	81,778	640,000	05/03/2024	05/15/2036
478160-CM-4	JOHNSON & JOHNSON		LS	1	1.A FE	5,977,380	75.1550	4,509,280	6,000,000	5,981,119	0	523	0	0	3.500	3.520	JJ	96,833	210,000	11/08/2017	01/15/2048
478165-AH-6	JOHNSON (S.C.) & SON INC			1	2.A FE	5,124,550	84.9170	4,245,830	5,000,000	5,102,857	0	(2,810)	0	0	4.750	4.598	AO	50,139	237,500	11/04/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS			1	2.B FE	2,234,760	104.0750	2,081,508	2,000,000	2,161,988	0	(10,748)	0	0	6.000	5.034	JJ	55,333	120,000	12/28/2016	01/15/2036
481216-AN-1	JRD HOLDINGS PP			1	2.B PL	2,000,000	84.4850	1,689,700	2,000,000	2,000,000	0	0	0	0	2.680	2.680	AO	11,464	53,600	10/12/2021	10/14/2031
48305Q-AD-5	KAISER FOUNDATION HOSPIT			1	1.D FE	4,952,550	81.6290	4,081,441	5,000,000	4,959,472	0	1,071	0	0	4.150	4.206	MN	34,583	207,500	04/25/2017	05/01/2047
485134-BH-2	EVERGY METRO			1	1.F FE	1,987,987	103.6510	2,073,027	2,000,000	1,992,909	0	438	0	0	6.050	6.094	MN	15,461	121,000	05/23/2006	11/15/2035
487836-AT-5	KELLOGG CO			1	2.B FE	2,367,400	111.5230	2,230,465	2,000,000	2,149,029	0	(19,174)	0	0	7.450	6.000	AO	37,250	149,000	01/18/2007	04/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
491674-BG-1	KU ENERGY CORP			1	1.F FE	1,931,033	94.6510	1,893,022	2,000,000	1,950,315	0	1,947	0	0	5.125	5.359	MN	17,083	102,500	07/07/2011	11/01/2040
493267-AK-4	KEYCORP			2	3.B FE	5,000,000	96.7740	4,838,716	5,000,000	5,000,000	0	0	0	0	5.000	5.000	MJSD	11,111	250,000	09/06/2016	09/15/2026
49327V-2A-1	KEY BANK NA				2.B FE	1,995,120	97.7450	1,954,896	2,000,000	1,999,170	0	540	0	0	3.400	3.429	MN	7,744	68,000	05/17/2016	05/20/2026
49327V-2B-9	KEY BANK NA				2.B FE	2,825,580	93.7890	2,813,674	3,000,000	2,881,257	0	24,295	0	0	3.900	4.935	AO	25,350	117,000	08/16/2022	04/13/2029
49327V-2C-7	KEY BANK NA				2.B FE	4,987,500	94.7490	4,737,467	5,000,000	4,989,723	0	1,064	0	0	4.900	4.932	FA	97,319	245,000	08/03/2022	08/08/2032
49337W-AJ-9	KEYSPAN CORP			1	2.B FE	4,383,850	99.9650	4,998,255	5,000,000	4,632,917	0	24,064	0	0	5.803	6.808	AO	72,538	290,150	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST			1	2.A FE	6,000,000	96.0480	5,762,876	6,000,000	6,000,000	0	0	0	0	5.819	5.819	AO	87,285	349,140	03/28/2011	04/01/2041
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1	2.B FE	2,496,825	99.5340	2,488,343	2,500,000	2,498,986	0	349	0	0	4.600	4.616	AO	27,153	115,000	03/28/2017	04/06/2027
494368-AS-2	KIMBERLY CLARK			1	1.F FE	2,017,510	104.6190	2,092,375	2,000,000	2,003,749	0	(1,103)	0	0	6.375	6.305	JJ	63,750	127,500	06/19/2002	01/01/2028
494368-BC-6	KIMBERLY CLARK			1	1.F FE	1,978,920	112.7660	2,255,328	2,000,000	1,986,048	0	681	0	0	6.625	6.707	FA	55,208	132,500	07/25/2007	08/01/2037
49456B-AH-4	KINDER MORGAN			1	2.B FE	2,216,286	93.4730	2,098,465	2,245,000	2,221,102	0	609	0	0	5.550	5.638	JD	10,383	124,598	12/16/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN			1	2.B FE	3,991,360	86.8520	3,474,091	4,000,000	3,992,551	0	188	0	0	5.050	5.064	FA	76,311	202,000	02/23/2015	02/15/2046
49456B-AQ-4	KINDER MORGAN			1	2.B FE	1,995,180	88.2900	1,765,807	2,000,000	1,995,582	0	93	0	0	5.200	5.216	MS	34,667	104,000	02/22/2018	03/01/2048
50077L-AB-2	KRAFT HEINZ FOODS CO			1	2.B FE	2,990,378	80.8510	2,425,540	3,000,000	2,992,044	0	217	0	0	4.375	4.394	JD	10,938	131,250	08/19/2016	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1	2.B FE	996,098	90.5900	905,897	1,000,000	996,728	0	87	0	0	5.200	5.226	JJ	23,978	52,000	08/19/2016	07/15/2045
501044-BZ-3	KROGER CO			1	2.A FE	1,148,040	112.1970	1,121,967	1,000,000	1,059,536	0	(7,572)	0	0	7.500	6.329	AO	18,750	75,000	05/10/2005	04/01/2031
501044-CT-6	KROGER CO			1	2.A FE	4,448,096	91.6370	3,940,410	4,300,000	4,417,073	0	(4,087)	0	0	5.150	4.920	FA	92,271	221,450	01/08/2016	08/01/2043
501044-DF-5	KROGER CO			1	2.A FE	4,326,149	74.8850	3,333,114	4,451,000	4,340,647	0	3,103	0	0	3.875	4.047	AO	36,412	172,476	12/02/2019	10/15/2046
501044-DL-2	KROGER CO			1	2.A FE	2,980,440	98.6930	2,960,781	3,000,000	2,990,971	0	1,980	0	0	4.500	4.582	JJ	62,250	135,000	01/07/2019	01/15/2029
50249A-AK-9	LYB INT FINANCE III			1	2.B FE	5,136,350	66.1250	3,306,258	5,000,000	5,129,730	0	(1,783)	0	0	3.800	3.669	AO	47,500	190,000	02/18/2021	10/01/2060
50587K-AB-7	LAFARGEHOLCIM FINANCE US	LS		1	2.A FE	9,182,027	84.1410	7,273,978	8,645,000	9,098,293	0	(12,777)	0	0	4.750	4.371	MS	112,925	410,638	06/22/2017	09/22/2046
517834-AF-4	LAS VEGAS SANDS CORP	LS		1	2.C FE	470,210	92.9340	464,671	500,000	472,035	0	1,825	0	0	3.900	5.284	FA	7,746	0	08/26/2024	08/08/2029
51808B-AE-2	LASMO (USA) INC			1	2.B FE	9,365,433	106.4950	9,222,432	8,660,000	8,807,966	0	(45,652)	0	0	7.300	6.632	MN	80,779	632,180	07/12/2002	11/15/2027
52637H-AA-2	LEO@CARTERSVILLE LLC				1.B FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	4.450	5.088	MON	26,776	49,783	11/29/2024	04/01/2062
53154*-AM-5	LIBERTY UTILITY PP			1	2.B	3,000,000	97.2340	2,917,022	3,000,000	3,000,000	0	0	0	0	3.940	3.940	AO	20,028	118,200	03/06/2017	04/30/2027
539830-AR-0	LOCKHEED MARTIN			1	1.F FE	5,481,818	107.9480	6,093,643	5,645,000	5,542,836	0	5,708	0	0	6.150	6.371	MS	115,723	347,168	07/22/2008	09/01/2036
539830-AW-9	LOCKHEED MARTIN			1	1.F FE	2,060,000	102.7830	2,117,340	2,060,000	2,060,000	0	0	0	0	5.720	5.720	JD	9,819	117,832	07/29/2011	06/01/2040
539830-BC-2	LOCKHEED MARTIN			1	1.F FE	5,029,250	87.7760	4,388,820	5,000,000	5,018,915	0	(1,629)	0	0	3.600	3.554	MS	60,000	180,000	12/08/2017	03/01/2035
539830-BY-4	LOCKHEED MARTIN			1	1.F FE	9,913,900	104.0400	10,404,050	10,000,000	9,914,784	0	547	0	0	5.900	5.956	MN	75,389	590,000	10/19/2022	11/15/2063
548661-CX-3	LOWES COMPANIES			1	2.A FE	926,831	87.5020	762,142	871,000	917,400	0	(1,873)	0	0	4.650	4.210	AO	8,550	40,502	06/20/2019	04/15/2042
548661-DS-3	LOWES COMPANIES			1	2.A FE	2,489,450	82.5200	2,063,003	2,500,000	2,490,373	0	210	0	0	4.550	4.576	AO	27,174	113,750	04/03/2019	04/05/2049
55336V-AN-0	MPLX LP			1	2.B FE	1,986,960	82.0000	1,639,995	2,000,000	1,988,664	0	259	0	0	4.700	4.740	AO	19,844	94,000	02/05/2018	04/15/2048
56585A-AH-5	MARATHON PETROLEUM CORP			1	2.B FE	5,758,250	82.9760	4,978,579	6,000,000	5,803,821	0	5,636	0	0	4.750	5.011	MS	83,917	285,000	12/09/2014	09/15/2044
571676-AB-1	MARS INC			1	1.E FE	1,132,234	92.1780	980,776	1,064,000	1,099,152	0	(6,523)	0	0	3.200	2.507	AO	8,512	34,048	08/22/2019	04/01/2030
571676-AD-7	MARS INC	LS		1	1.E FE	4,993,750	83.7610	4,188,054	5,000,000	4,994,862	0	254	0	0	3.875	3.884	AO	48,438	193,750	03/26/2019	04/01/2039
573284-AU-0	MARTIN MARIETTA MATERIALS			1	2.B FE	1,993,620	80.4200	1,608,404	2,000,000	1,994,439	0	140	0	0	4.250	4.269	JD	3,778	85,000	12/06/2017	12/15/2047
577081-BD-3	MATTEL INC			1	2.C FE	91,267	100.2770	92,255	92,000	91,690	0	92	0	0	5.875	6.000	JD	240	5,405	11/18/2019	12/15/2027
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	1,995,200	107.5450	2,150,910	2,000,000	1,996,635	0	155	0	0	6.300	6.318	AO	26,600	126,000	10/15/2007	10/15/2037
58013M-FA-7	MCDONALD'S CORP			1	2.A FE	5,081,050	89.6940	4,484,704	5,000,000	5,066,605	0	(1,896)	0	0	4.875	4.773	JD	14,896	243,750	12/08/2015	12/09/2045
58013M-FW-9	MCDONALD'S CORP			1	2.A FE	10,510,813	95.7420	10,292,243	10,750,000	10,511,588	0	776	0	0	5.450	5.606	FA	222,958	0	11/06/2024	08/14/2053
585055-BU-9	MEDTRONIC INC	LS		1	1.G FE	997,268	88.9370	889,369	1,000,000	997,725	0	65	0	0	4.625	4.642	MS	13,618	46,250	09/02/2015	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	1,000,000	72.0640	720,637	1,000,000	1,000,000	0	0	0	0	3.626	3.626	FA	13,698	36,260	01/09/2020	08/15/2049
586054-AC-2	MEMORIAL SLOAN-KETTERING			1	1.D FE	1,544,374	80.4730	1,247,331	1,550,000	1,544,976	0	80	0	0	4.200	4.219	JJ	32,550	65,100	02/04/2015	07/01/2055
58769J-AH-0	MERCEDES-BENZ FIN NA			1	1.F FE	2,000,000	100.0210	2,000,412	2,000,000	2,000,000	0	0	0	0	5.060	5.870	FMAN	17,459	119,591	07/31/2023	08/01/2025
58769J-AV-9	MERCEDES-BENZ FIN NA				1.F FE	1,550,000	100.1120	1,551,741	1,550,000	1,550,000	0	0	0	0	5.120	5.980	JAJO	13,917	22,766	07/29/2024	07/31/2026

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
58933Y-AV-7	MERCK & CO INC			1	1.E FE	4,947,900	84.6200	4,230,976	5,000,000	4,958,872	0	2,112	0	0	3.900	3.976	MS	61,750	195,000	03/05/2019	03/07/2039
58942H-AB-7	MERCY HEALTHCARE SYSTEM			1	1.F FE	5,000,000	96.6360	4,831,807	5,000,000	5,000,000	0	0	0	0	3.555	3.555	FA	74,063	177,750	12/12/2017	08/01/2027
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	2,000,000	103.5720	2,071,444	2,000,000	2,000,000	0	0	0	0	6.110	6.110	JJ	51,596	122,200	01/22/2007	01/29/2037
594918-BT-0	MICROSOFT CORP			1	1.A FE	2,985,450	79.8450	2,395,357	3,000,000	2,987,975	0	355	0	0	3.700	3.727	FA	44,092	111,000	08/01/2016	08/08/2046
594918-CC-6	MICROSOFT CORP			1	1.A FE	4,798,575	61.4990	4,612,453	7,500,000	4,806,265	0	7,690	0	0	2.525	5.049	JD	15,781	94,688	11/07/2024	06/01/2050
59562V-AM-9	BERKSHIRE HATHAWAY ENERG			1	1.G FE	4,778,866	105.1570	4,185,235	3,980,000	4,513,702	0	(35,578)	0	0	6.125	4.585	AO	60,944	243,775	02/24/2016	04/01/2036
609207-AP-0	MONDELEZ INTERNATIONAL INC			1	2.B FE	4,918,650	81.0900	4,054,503	5,000,000	4,928,048	0	1,655	0	0	4.625	4.727	MN	34,688	231,250	05/03/2018	05/07/2048
609207-AW-5	MONDELEZ INTERNATIONAL INC			1	2.B FE	16,472,984	58.4610	16,320,571	27,917,000	16,472,984	0	0	0	0	2.625	5.677	MS	238,167	0	12/30/2024	09/04/2050
61747Y-DY-8	MORGAN STANLEY			1	1.G FE	4,962,500	82.5330	4,126,639	5,000,000	4,969,943	0	919	0	0	4.300	4.345	JJ	91,972	215,000	01/22/2015	01/27/2045
61747Y-FB-6	MORGAN STANLEY			2	2.A FE	5,000,000	100.1520	5,007,624	5,000,000	5,000,000	0	0	0	0	5.948	5.948	JJ	133,830	297,400	01/17/2023	01/19/2038
61747Y-FN-0	MORGAN STANLEY	LS		2	1.E FE	5,000,000	100.5570	5,027,832	5,000,000	5,000,000	0	0	0	0	5.510	6.380	JAJO	59,626	156,931	04/17/2024	04/13/2028
626738-AF-5	MURPHY OIL USA INC			1	3.B FE	4,393,125	87.9270	3,956,733	4,500,000	4,427,917	0	10,161	0	0	3.750	4.047	FA	63,750	168,750	05/26/2021	02/15/2031
62854A-AN-4	MYLAN NV			1	2.C FE	598,591	98.5060	593,994	603,000	602,196	0	519	0	0	3.950	4.044	JD	1,059	23,819	02/03/2017	06/15/2026
62854A-AP-9	MYLAN NV			1	2.C FE	14,601,960	83.9420	10,073,037	12,000,000	14,362,310	0	(72,070)	0	0	5.250	3.885	JD	28,000	630,000	07/01/2021	06/15/2046
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	4,147,500	111.9810	3,919,342	3,500,000	4,007,556	0	(25,077)	0	0	7.768	6.129	JD	12,084	271,880	06/11/2018	12/15/2037
637417-AK-2	NATL RETAIL PROP			1	2.A FE	4,979,650	96.6430	4,832,144	5,000,000	4,993,494	0	2,119	0	0	3.500	3.548	AO	36,944	175,000	09/06/2017	10/15/2027
637432-CT-0	NATIONAL RURAL UTILITY			1	1.F FE	3,995,560	116.2970	4,651,861	4,000,000	3,997,142	0	216	0	0	8.000	8.010	MS	106,667	320,000	02/28/2002	03/01/2032
63743H-FV-9	NATIONAL RURAL UTILITIES				1.F FE	2,700,000	99.9230	2,697,934	2,700,000	2,700,000	0	0	0	0	4.890	5.000	MJSD	20,027	0	11/01/2024	12/03/2025
649322-AA-2	NY & PRES HOSP			1	1.C FE	5,000,000	81.8160	4,090,806	5,000,000	5,000,000	0	0	0	0	4.024	4.024	FA	83,833	201,200	01/29/2015	08/01/2045
64952W-CX-9	NEW YORK LIFE GLOBAL				1.A FE	4,960,250	95.0030	4,750,137	5,000,000	4,986,637	0	4,143	0	0	3.000	3.093	JJ	71,250	150,000	01/03/2018	01/10/2028
64953B-BC-1	NEW YORK LIFE GLOBAL				1.A FE	1,500,000	100.1910	1,502,864	1,500,000	1,500,000	0	0	0	0	5.190	5.750	MJSD	4,084	90,364	06/15/2023	06/13/2025
65473Q-AX-1	NISOURCE FINANCE CORP			1	2.B FE	5,139,398	101.1580	4,562,206	4,510,000	4,991,328	0	(19,420)	0	0	5.950	4.979	JD	11,926	268,345	04/09/2024	06/15/2041
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	5,847,050	107.0190	5,350,961	5,000,000	5,153,570	0	(58,409)	0	0	7.800	6.379	MN	49,833	390,000	07/21/2004	05/15/2027
655844-BM-9	NORFOLK SOUTHERN CORP			1	2.A FE	2,540,970	80.4580	2,413,737	3,000,000	2,649,990	0	12,086	0	0	3.950	4.944	AO	29,625	118,500	06/25/2013	10/01/2042
655844-CC-0	NORFOLK SOUTHERN CORP			1	2.A FE	1,985,280	78.4730	1,569,461	2,000,000	1,986,797	0	307	0	0	4.100	4.143	MN	10,478	82,000	04/29/2019	05/15/2049
655844-CD-8	NORFOLK SOUTHERN CORP			1	2.A FE	4,954,450	69.2410	3,462,056	5,000,000	4,959,191	0	1,021	0	0	3.400	3.449	MN	28,333	170,000	10/24/2019	11/01/2049
655844-CJ-5	NORFOLK SOUTHERN CORP			1	2.A FE	5,857,650	69.1380	3,456,919	5,000,000	5,854,212	0	(1,099)	0	0	4.100	3.483	MN	26,194	205,000	09/17/2021	05/15/2121
665501-AM-4	NORTHERN NAT GAS			1	1.G FE	6,804,540	66.1470	4,464,897	6,750,000	6,800,219	0	(1,181)	0	0	3.400	3.357	AO	48,450	229,500	04/16/2021	10/16/2051
665501-AN-2	NORTHERN NAT GAS			1	1.G FE	999,850	95.8500	958,500	1,000,000	999,800	0	(50)	0	0	5.625	5.626	FA	23,438	28,281	01/29/2024	02/01/2054
665772-BQ-1	NORTHERN STATES PWR-MINN				1.F FE	1,941,400	104.4140	2,088,289	2,000,000	1,986,276	0	3,703	0	0	6.500	6.740	MS	43,333	130,000	05/06/2002	03/01/2028
665789-AW-3	NORTHERN STATES PWR			1	1.F FE	1,984,700	106.1120	2,122,243	2,000,000	1,989,321	0	466	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
67021C-AJ-6	NSTAR ELECTRIC			1	1.G FE	921,910	84.2690	842,695	1,000,000	927,323	0	2,221	0	0	4.400	4.993	MS	14,667	44,000	06/16/2022	03/01/2044
670346-AH-8	NUCOR CORP			1	1.G FE	2,923,980	107.3630	3,220,900	3,000,000	2,949,185	0	2,423	0	0	6.400	6.596	JD	16,000	192,000	05/28/2008	12/01/2037
670346-AP-0	NUCOR CORP			1	1.G FE	2,496,300	97.1920	2,429,802	2,500,000	2,498,501	0	383	0	0	3.950	3.968	MN	16,458	98,750	04/23/2018	05/01/2028
674599-CF-0	OCCIDENTAL PETROLEUM CORP			1	2.C FE	1,752,723	75.8020	1,591,846	2,100,000	1,755,128	0	2,405	0	0	4.625	6.033	JD	4,317	48,563	09/24/2024	06/15/2045
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1	2.C FE	2,950,084	68.7590	2,207,173	3,210,000	2,952,538	0	1,565	0	0	4.100	4.652	FA	49,719	86,715	09/24/2024	02/15/2047
674599-CM-5	OCCIDENTAL PETROLEUM CORP			1	2.C FE	4,978,950	95.5300	4,776,484	5,000,000	4,995,104	0	2,153	0	0	3.000	3.047	FA	56,667	150,000	11/02/2016	02/15/2027
674599-DH-5	OCCIDENTAL PETROLEUM CORP			1	2.C FE	3,946,374	114.1240	4,053,694	3,552,000	3,930,394	0	(14,499)	0	0	7.950	6.781	JD	12,550	282,384	03/21/2024	06/15/2039
675553-AA-9	OCHSNER CLINIC FND			1	1.G FE	12,031,936	95.6580	10,914,611	11,410,000	11,973,669	0	(15,431)	0	0	5.897	5.489	MN	85,975	672,848	01/24/2023	05/15/2045
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1.G FE	5,963,340	94.2730	5,656,399	6,000,000	5,972,879	0	1,006	0	0	5.250	5.291	MN	40,250	315,000	05/24/2011	05/15/2041
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1	1.G FE	7,158,770	78.9170	5,524,157	7,000,000	7,132,742	0	(3,891)	0	0	4.150	4.018	AO	72,625	290,500	06/26/2017	04/01/2047
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1	1.G FE	2,911,215	96.5020	2,895,049	3,000,000	2,913,383	0	2,168	0	0	3.800	4.675	FA	43,067	0	11/26/2024	08/15/2028
679574-AG-8	OLD DOMINION ELECTRIC			1	1.E FE	833,333	100.4900	837,418	833,333	833,333	0	0	0	0	6.210	6.210	JD	4,313	51,750	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			1	1.E FE	333,312	99.9940	333,290	333,312	333,312	0	0	0	0	5.676	5.677	JD	1,577	18,919	07/23/2003	12/01/2028
680223-AL-8	OLD REPUBLIC INTL CORP			1	2.B FE	4,477,714	70.3080	4,439,938	6,315,000	4,518,649	0	27,266	0	0	3.850	6.011	JD	13,507	243,128	06/16/2023	06/11/2051

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
68233J-BB-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,378,827	76.7640	3,354,587	4,370,000	4,377,086	0	(245)	0	0	3.750	3.738	AO	40,969	163,875	09/18/2017	04/01/2045
68235P-AF-5	ONE GAS INC			1	1.G FE	548,654	87.4030	393,314	450,000	533,444	0	(3,205)	0	0	4.658	3.330	FA	8,734	20,961	12/04/2019	02/01/2044
682680-BX-0	ONEOK INC			1	2.B FE	1,978,768	76.8230	1,536,467	2,000,000	1,979,179	0	411	0	0	4.250	4.324	MS	25,028	85,000	02/27/2024	09/15/2046
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	2,050,680	107.4540	2,149,074	2,000,000	2,033,300	0	(1,624)	0	0	6.850	6.653	AO	28,922	137,000	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1	2.B FE	1,983,420	99.3880	1,987,764	2,000,000	1,987,554	0	437	0	0	6.125	6.186	FA	51,042	122,500	01/24/2011	02/01/2041
68389X-BJ-3	ORACLE CORP			1	2.B FE	977,520	76.8610	768,614	1,000,000	981,141	0	534	0	0	4.000	4.133	JJ	18,444	40,000	04/28/2017	07/15/2046
68389X-BN-4	ORACLE CORP	LS		1	2.B FE	8,490,565	96.1310	8,171,100	8,500,000	8,496,775	0	985	0	0	3.250	3.263	MN	35,299	276,250	11/07/2017	11/15/2027
68389X-CK-9	ORACLE CORP			1	2.B FE	4,996,850	111.8090	5,590,431	5,000,000	4,996,324	0	36	0	0	6.900	6.905	MN	49,833	345,000	11/07/2022	11/09/2052
68389X-CQ-6	ORACLE CORP	LS		1	2.B FE	4,974,650	94.6240	4,731,183	5,000,000	4,975,014	0	358	0	0	5.550	5.585	FA	111,771	277,500	02/02/2023	02/06/2053
690742-AB-7	OWENS CORNING			1	2.B FE	8,238,475	111.3060	8,165,379	7,336,000	8,161,010	0	(47,347)	0	0	7.000	5.687	JD	42,793	513,520	04/27/2023	12/01/2036
693475-BE-4	PNC FINANCIAL			2	1.G FE	5,000,000	94.4520	4,722,624	5,000,000	5,000,000	0	0	0	0	4.626	4.626	JD	16,063	231,300	06/01/2022	06/06/2033
69352P-AH-6	PPL CAPITAL FUNDING			1	2.A FE	4,982,400	81.1560	4,057,814	5,000,000	4,986,386	0	449	0	0	4.700	4.722	JD	19,583	235,000	05/21/2013	06/01/2043
694308-HS-9	PACIFIC GAS & EL	LS		1	2.B FE	4,995,998	96.5330	4,705,983	4,875,000	4,903,591	0	(13,990)	0	0	3.300	2.996	MS	0	160,875	10/05/2017	03/15/2027
694308-JM-0	PACIFIC GAS & EL			1	2.B FE	7,429,844	96.8360	6,517,051	6,730,000	7,134,282	0	(73,364)	0	0	4.550	3.293	JJ	153,108	306,215	11/10/2020	07/01/2030
694308-JN-8	PACIFIC GAS & EL			1	2.B FE	2,321,520	86.7690	1,735,373	2,000,000	2,293,487	0	(6,723)	0	0	4.950	4.022	JJ	49,500	99,000	07/13/2020	07/01/2050
694476-AA-0	PACIFIC LIFE CORP			1	1.G FE	1,236,529	107.2240	1,275,965	1,190,000	1,214,134	0	(2,041)	0	0	6.600	6.292	MS	23,126	78,540	09/27/2007	09/15/2033
6944PL-2T-5	PACIFIC LIFE GF II				1.D FE	1,500,000	100.2390	1,503,583	1,500,000	1,500,000	0	0	0	0	5.350	5.953	MJSD	3,528	92,255	06/08/2023	06/16/2025
695114-BT-4	PACIFICORP			1	1.F FE	2,085,220	113.8150	2,276,307	2,000,000	2,037,415	0	(4,086)	0	0	7.700	7.346	MN	19,678	154,000	11/30/2001	11/15/2031
695114-CG-1	PACIFICORP			1	1.F FE	1,274,200	104.7690	1,204,845	1,150,000	1,231,194	0	(4,296)	0	0	6.250	5.474	AO	15,174	71,875	03/02/2011	10/15/2037
70213H-AD-0	PARTNERS HEALTHCARE SYST			1	1.D FE	5,000,000	76.8360	3,841,823	5,000,000	5,000,000	0	0	0	0	3.765	3.765	JJ	94,125	188,250	12/14/2017	07/01/2048
713448-EG-9	PEPSICO INC			1	1.E FE	1,251,790	108.7930	1,087,934	1,000,000	1,115,485	0	(25,034)	0	0	7.000	3.964	MS	23,333	70,000	01/04/2019	03/01/2029
717081-DK-6	PFIZER INC			1	1.F FE	6,626,632	86.4000	5,256,571	6,084,000	6,525,613	0	(15,098)	0	0	4.400	3.864	MN	34,206	267,696	06/07/2017	05/15/2044
717081-ED-1	PFIZER INC			1	1.F FE	5,352,200	80.4320	4,021,604	5,000,000	5,294,983	0	(8,558)	0	0	4.125	3.729	JD	9,167	206,250	06/21/2017	12/15/2046
717081-EK-5	PFIZER INC			1	1.F FE	4,988,100	81.2140	4,060,700	5,000,000	4,989,315	0	252	0	0	4.200	4.214	MS	61,833	210,000	09/04/2018	09/15/2048
718172-BD-0	PHILIP MORRIS INTERNAT-W/I				1.G FE	5,245,650	89.4440	4,472,213	5,000,000	5,206,010	0	(6,787)	0	0	4.875	4.547	MN	31,146	243,750	05/31/2018	11/15/2043
718172-BL-2	PHILIP MORRIS INTERNAT-W/I				1.G FE	5,281,830	81.6300	3,673,339	4,500,000	5,201,882	0	(25,018)	0	0	4.250	3.184	MN	27,094	191,250	09/03/2021	11/10/2044
71845J-AA-6	PHILLIPS EDISON GROCERY			1	2.B FE	2,619,774	83.6640	2,765,080	3,305,000	2,766,502	0	62,910	0	0	2.625	5.504	MN	11,086	86,756	07/27/2022	11/15/2031
718546-AH-7	PHILLIPS 66			1	2.A FE	4,998,791	99.3810	4,969,055	5,000,000	4,999,003	0	17	0	0	5.875	5.876	MN	48,958	293,750	01/29/2013	05/01/2042
718546-AL-8	PHILLIPS 66			1	2.A FE	6,043,620	86.5610	5,193,672	6,000,000	6,034,685	0	(1,075)	0	0	4.875	4.829	MN	37,375	292,500	12/12/2014	11/15/2044
719510-AB-8	PHYSICIANS REALTY LP			1	2.A FE	1,995,580	97.0400	1,940,794	2,000,000	1,998,495	0	449	0	0	3.950	3.976	JJ	36,428	81,000	11/28/2017	01/15/2028
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	2.B FE	5,037,258	104.8020	5,240,089	5,000,000	5,023,113	0	(1,269)	0	0	6.650	6.593	JJ	153,319	332,500	07/19/2007	01/15/2037
731020-AA-4	POLAR TANKERS INC			1	1.F FE	1,148,273	102.8960	1,370,600	1,332,026	1,243,428	0	5,603	0	0	5.951	7.225	MN	11,230	79,269	02/04/2009	05/10/2037
737446-AP-9	POST HOLDINGS INC	LS		1	4.B FE	201,500	96.7760	193,552	200,000	200,596	0	(183)	0	0	5.500	5.405	JD	489	11,000	07/03/2019	12/15/2029
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1.F FE	2,964,190	109.4980	3,284,951	3,000,000	2,975,898	0	1,136	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
74170*-AU-3	PRIME PTY FD PP			1	2.A	4,000,000	95.4470	3,817,868	4,000,000	4,000,000	0	0	0	0	4.480	4.480	MN	26,382	179,200	10/22/2018	11/08/2030
742404-AP-1	PRINCETON THEOLOGICAL			1	1.B FE	3,000,000	100.3960	3,011,893	3,000,000	3,000,000	0	0	0	0	5.200	5.201	JJ	78,000	156,000	09/26/2013	07/01/2033
742738-AC-7	PRIT CORE REALTY PP			1	1.G	1,000,000	99.9360	999,360	1,000,000	1,000,000	0	0	0	0	4.000	4.000	FA	15,222	40,000	02/07/2013	02/14/2025
743756-AE-8	PROV ST JOSEPH HLTH OBL			1	1.F FE	2,000,000	75.3960	1,507,923	2,000,000	2,000,000	0	0	0	0	3.930	3.930	AO	19,650	78,600	01/30/2018	10/01/2048
74382P-A#-4	ST JOSEPH HEALTH PRIVATE PLACEMENT			1	1.F FE	10,000,000	100.7680	10,076,844	10,000,000	10,000,000	0	0	0	0	5.710	5.709	AO	142,750	571,000	02/16/2023	10/01/2043
744448-CE-9	PUBLIC SERVICE COLORADO			1	1.F FE	2,090,270	88.0750	1,541,305	1,750,000	2,027,809	0	(12,691)	0	0	4.750	3.475	FA	31,403	83,125	09/13/2019	08/15/2041
744448-CJ-8	PUBLIC SERVICE COLORADO			1	1.F FE	5,420,340	77.8790	4,672,731	6,000,000	5,487,851	0	16,729	0	0	3.950	4.635	MS	69,783	237,000	10/31/2022	03/15/2043
744448-CQ-2	PUBLIC SERVICE COLORADO			1	1.E FE	4,986,350	77.8660	3,893,285	5,000,000	4,987,975	0	298	0	0	4.100	4.116	JD	9,111	205,000	06/14/2018	06/15/2048
744516-H*-9	PUBLIC SVC CO NC PP			1	2.A	18,000,000	61.7740	11,119,257	18,000,000	18,000,000	0	0	0	0	3.100	3.100	MS	159,650	558,000	03/04/2021	03/18/2051
74460W-AH-0	PUBLIC STORAGE			1	1.F FE	4,880,600	95.2360	4,761,793	5,000,000	4,881,058	0	458	0	0	5.350	5.516	FA	111,458	0	11/06/2024	08/01/2053
745332-BW-5	PUGET SOUND ENERGY INC			1	1.F FE	4,247,560	107.1910	4,287,627	4,000,000	4,150,343	0	(8,770)	0	0	6.724	6.259	JD	11,954	268,960	10/18/2007	06/15/2036

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
745332-CD-6	PUGET SOUND ENERGY INC			1	1.F FE	1,999,900	97.9910	1,959,826	2,000,000	1,999,805	0	0	0	0	5.638	5.638	AO	23,805	112,760	03/22/2011	04/15/2041
747525-AK-9	QUALCOMM		LS	1	1.F FE	2,012,034	90.1740	1,954,968	2,168,000	2,012,575	0	541	0	0	4.800	5.383	MN	11,852	52,032	11/07/2024	05/20/2045
747525-BT-9	QUALCOMM		LS	1	1.F FE	4,964,550	104.4030	5,220,129	5,000,000	4,965,230	0	449	0	0	6.000	6.051	MN	34,167	300,000	11/07/2022	05/20/2053
74762E-AF-9	QUANTA SERVICES INC			1	2.C FE	3,986,520	89.2770	3,571,060	4,000,000	3,991,698	0	1,290	0	0	2.900	2.939	AO	29,000	116,000	09/17/2020	10/01/2030
74841C-AB-7	QUICKEN LOANS LLC/QUICKN			1	3.A FE	1,053,000	87.1230	917,403	1,053,000	1,053,000	0	0	0	0	3.875	3.875	MS	13,601	40,804	09/09/2020	03/01/2031
75513E-CX-7	RAYTHEON TECH CORP		LS	1	2.A FE	4,981,250	108.6590	5,432,971	5,000,000	4,980,370	0	(391)	0	0	6.400	6.429	MS	94,222	272,889	11/06/2023	03/15/2054
758750-AP-8	REGAL BELOIT		LS	1	2.C FE	19,509,875	103.2610	20,135,976	19,500,000	19,507,706	0	(2,170)	0	0	6.400	6.392	AO	263,467	624,000	04/12/2024	04/15/2033
760759-AN-0	REPUBLIC SERVICES INC			1	2.A FE	1,089,011	99.7880	1,097,668	1,100,000	1,091,831	0	291	0	0	5.700	5.770	MN	8,012	62,700	06/07/2011	05/15/2041
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	3.B FE	3,315,720	95.1440	2,854,330	3,000,000	3,265,291	0	(10,397)	0	0	6.875	5.983	AO	43,542	206,250	06/21/2019	04/15/2040
78516F-AA-7	SABAL TRAIL TRANS			1	2.A FE	1,000,000	96.6250	966,248	1,000,000	1,000,000	0	0	0	0	4.246	4.246	MN	7,077	42,460	04/26/2018	05/01/2028
78516F-AB-5	SABAL TRAIL TRANS			1	2.A FE	7,013,000	87.8850	6,151,943	7,000,000	7,009,664	0	(548)	0	0	4.682	4.668	MN	54,623	327,740	04/26/2018	05/01/2038
78572X-AG-6	SABRA HEALTH/CAPTL CORP			1	2.C FE	1,969,800	93.4900	1,869,792	2,000,000	1,983,957	0	2,958	0	0	3.900	4.085	AO	16,467	78,000	09/26/2019	10/15/2029
808513-BJ-3	SCHWAB CORP			2	2.C FE	2,000,000	86.2400	1,724,792	2,000,000	2,000,000	0	0	0	0	4.000	4.000	MJSD	6,667	80,000	12/08/2020	12/01/2030
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1.G FE	1,993,660	83.8870	1,677,747	2,000,000	1,994,304	0	127	0	0	4.800	4.820	AO	20,267	96,000	04/02/2018	04/15/2048
81685V-AA-1	SEMPRA INFRASTRUCTURE PA			1	2.C FE	4,945,150	83.3020	4,165,080	5,000,000	4,959,523	0	5,008	0	0	3.250	3.380	JJ	74,931	162,500	01/06/2022	01/15/2032
822905-AE-5	SHELL FINANCE			1	1.D FE	4,925,151	78.4260	3,921,290	5,000,000	4,925,594	0	444	0	0	4.000	4.105	MN	28,333	100,000	10/03/2024	05/10/2046
824348-AQ-9	SHERWIN-WILLIAMS CO/THE			1	2.B FE	4,966,415	79.0600	4,024,150	5,090,000	4,985,725	0	3,839	0	0	4.000	4.163	JD	9,049	203,600	06/20/2019	12/15/2042
824348-AX-4	SHERWIN-WILLIAMS CO/THE			1	2.B FE	2,283,350	84.0120	2,100,309	2,500,000	2,307,485	0	4,529	0	0	4.500	5.079	JD	9,375	112,500	12/18/2018	06/01/2047
82967N-BA-5	SIRIUS XM RADIO INC		LS	1	3.C FE	2,000,000	97.2000	1,944,008	2,000,000	2,000,000	0	0	0	0	5.000	5.000	FA	41,667	100,000	06/26/2017	08/01/2027
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP			1	2.A FE	634,313	99.5660	634,732	637,500	635,237	0	924	0	0	4.500	5.382	JAJO	5,658	7,172	09/11/2024	10/20/2025
832248-BD-9	SMITHFIELD FOODS INC			1	2.C FE	4,934,050	82.1490	4,107,459	5,000,000	4,953,728	0	6,187	0	0	2.625	2.777	MS	39,375	131,250	09/08/2021	09/13/2031
832696-AM-0	SMUCKER JM CO			1	2.B FE	1,090,840	90.6080	906,077	1,000,000	1,065,803	0	(5,292)	0	0	4.250	3.478	MS	12,514	42,500	12/04/2019	03/15/2035
832696-AP-3	SMUCKER JM CO			1	2.B FE	4,782,376	82.3450	3,573,787	4,340,000	4,723,596	0	(12,520)	0	0	4.375	3.747	MS	55,908	189,875	12/09/2019	03/15/2045
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1.F FE	999,030	104.1350	1,041,350	1,000,000	999,340	0	31	0	0	6.050	6.057	JJ	27,897	60,500	01/07/2008	01/15/2038
838515-L@-1	SOUTH JERSEY GAS PRIVATE PLACEMENT			1	1.E FE	7,000,000	100.5760	7,040,291	7,000,000	7,000,000	0	0	0	0	5.210	5.210	JD	30,392	377,870	05/17/2023	06/01/2033
838518-AA-6	SOUTH JERSEY INDUSTRIES				3.A FE	15,023,550	83.3920	12,508,775	15,000,000	15,014,706	0	(2,096)	0	0	5.020	5.000	AO	158,967	753,000	03/25/2021	04/15/2031
842400-EV-1	SOUTHERN CAL EDISON			1	1.G FE	978,050	102.2270	1,022,266	1,000,000	987,726	0	843	0	0	5.750	5.910	AO	14,375	57,500	10/19/2006	04/01/2035
842400-GK-3	SOUTHERN CAL EDISON			1	1.G FE	968,290	78.0180	780,176	1,000,000	972,299	0	684	0	0	4.125	4.315	MS	13,750	41,250	05/30/2018	03/01/2048
84265V-AA-3	SOUTHERN COPPER CORP			1	2.A FE	1,459,882	113.5150	1,702,731	1,500,000	1,475,078	0	1,472	0	0	7.500	7.732	JJ	48,125	112,500	09/13/2006	07/27/2035
852060-AD-4	SPRINT CORP (FON GROUP)			1	2.B FE	212,488	106.0870	202,627	191,000	199,879	0	(2,008)	0	0	6.875	5.523	MN	1,678	13,131	07/20/2017	11/15/2028
854502-AJ-0	STANLEY BLACK & DECKER INC		LS	1	2.A FE	1,997,760	85.2200	1,704,393	2,000,000	1,997,915	0	43	0	0	4.850	4.857	MN	12,394	97,000	10/30/2018	11/15/2048
857449-AD-4	STATE STREET BANK & TRUST				1.C FE	1,800,000	100.1050	1,801,886	1,800,000	1,800,000	0	0	0	0	4.950	5.040	FMAN	9,229	0	11/20/2024	11/25/2026
85917P-AB-3	STERIS PLC		LS	1	2.B FE	4,879,614	70.5000	5,030,851	7,136,000	4,950,465	0	33,240	0	0	3.750	6.107	MS	78,793	267,600	10/11/2022	03/15/2051
863667-AJ-0	STRYKER CORP		LS	1	2.A FE	4,944,700	86.8570	4,342,830	5,000,000	4,953,635	0	1,246	0	0	4.625	4.694	MS	68,090	231,250	03/03/2016	03/15/2046
871829-BH-9	SYSCO CORP			1	2.B FE	4,493,667	81.6600	4,377,814	5,361,000	4,495,979	0	2,313	0	0	4.450	5.713	MS	70,244	0	11/13/2024	03/15/2048
871829-BM-8	SYSCO CORP			1	2.B FE	6,910,350	107.8920	5,394,615	5,000,000	6,618,992	0	(81,090)	0	0	6.600	3.768	AO	82,500	330,000	03/18/2021	04/01/2040
87612E-AU-0	TARGET CORP			1	1.F FE	2,031,280	114.3230	2,286,462	2,000,000	2,021,043	0	(976)	0	0	7.000	6.876	JJ	64,556	140,000	01/18/2008	01/15/2038
87612E-BH-8	TARGET CORP		LS	1	1.F FE	4,999,500	94.9040	4,745,201	5,000,000	4,999,630	0	42	0	0	3.375	3.376	AO	35,625	168,750	03/18/2019	04/15/2029
87724R-AB-8	TAYLOR MORRISON COMM			1	3.A FE	753,000	99.2690	747,496	753,000	753,000	0	0	0	0	5.750	5.750	JJ	19,965	43,298	07/18/2019	01/15/2028
87724R-AJ-1	TAYLOR MORRISON COMM		LS	1	3.A FE	5,318,750	95.6150	4,780,756	5,000,000	5,208,609	0	(36,127)	0	0	5.125	4.246	FA	106,771	256,250	10/20/2021	08/01/2030
88163V-AD-1	TEVA PHARM FIN CO LLC			1	3.B FE	258,925	100.2060	250,514	250,000	258,769	0	(156)	0	0	6.150	5.718	FA	6,406	0	09/17/2024	02/01/2036
882384-AE-0	TEXAS EASTERN TRANSMISSI			1	2.A FE	5,259,480	76.9460	3,729,583	4,847,000	5,223,294	0	(10,624)	0	0	4.150	3.647	JJ	92,753	201,151	06/02/2021	01/15/2048
886546-AD-2	TIFFANY & CO			1	1.D FE	3,542,200	95.0420	3,782,683	3,980,000	3,564,760	0	11,024	0	0	4.900	5.793	AO	48,755	195,020	11/16/2022	10/01/2044
887317-AH-8	TIME WARNER INC			1	3.A FE	1,987,680	90.4760	1,809,529	2,000,000	1,991,011	0	336	0	0	6.100	6.145	JJ	56,256	122,000	02/17/2011	07/15/2040
88732J-BB-3	TIME WARNER CABLE INC			1	2.C FE	1,933,750	84.9900	1,699,795	2,000,000	1,948,250	0	1,799	0	0	5.500	5.742	MS	36,667	110,000	06/04/2015	09/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
889184-AA-5	TOLEDO HOSPITAL/THE			1	3.B FE	6,090,650	73.4370	4,406,234	6,000,000	6,074,171	0	(2,102)	0	0	4.982	4.886	MN	38,195	298,920	10/08/2015	11/15/2045
891092-AE-8	TORO CO			1	2.A FE	10,989,200	104.8020	10,480,241	10,000,000	10,895,705	0	(49,330)	0	0	6.625	5.608	MN	110,417	662,500	01/18/2023	05/01/2037
89236T-EM-3	TOYOTA			1	1.E FE	1,995,560	95.4220	1,908,433	2,000,000	1,998,498	0	463	0	0	3.050	3.076	JJ	28,806	61,000	01/08/2018	01/11/2028
89236T-ML-6	TOYOTA				1.E FE	4,385,000	100.4800	4,406,047	4,385,000	4,385,000	0	0	0	0	5.260	6.110	FMAN	35,639	64,454	08/06/2024	08/07/2026
89236T-MR-3	TOYOTA				1.E FE	1,600,000	100.0330	1,600,532	1,600,000	1,600,000	0	0	0	0	4.940	5.270	JAJO	18,796	0	10/07/2024	04/10/2026
893574-AM-5	TRANSCONT GAS PIPE LINE			1	2.A FE	2,978,430	83.0140	2,490,418	3,000,000	2,980,770	0	449	0	0	4.600	4.645	MS	40,633	138,000	09/13/2018	03/15/2048
89417E-AK-5	TRAVELERS COS INC			1	1.F FE	2,976,480	83.4820	2,504,451	3,000,000	2,980,755	0	562	0	0	4.300	4.347	FA	45,150	129,000	08/18/2015	08/25/2045
89417E-AM-1	TRAVELERS COS INC			1	1.F FE	4,978,300	79.1480	3,957,396	5,000,000	4,981,527	0	496	0	0	4.000	4.025	MN	17,222	200,000	05/15/2017	05/30/2047
89566E-AH-1	TRISTATE GEN/TRANS ASSN			1	2.A FE	994,750	78.1780	781,778	1,000,000	995,724	0	126	0	0	4.700	4.733	MN	7,833	47,000	09/03/2015	11/01/2044
896516-AA-9	TRINITY			1	1.D FE	3,696,337	81.7110	3,023,324	3,700,000	3,696,804	0	92	0	0	4.125	4.131	JD	12,719	152,625	02/05/2015	12/01/2045
89788J-AA-7	TRUIST BANK			2	1.G FE	193,602	99.3810	198,762	200,000	198,368	0	4,766	0	0	1.500	5.777	MS	925	1,500	05/30/2024	03/10/2025
89788N-AA-8	TRUIST FINANCIAL CORP			2	2.A FE	2,000,000	94.4650	1,889,301	2,000,000	2,000,000	0	0	0	0	4.916	4.916	JJ	41,786	98,320	07/25/2022	07/28/2033
902494-AZ-6	TYSON FOODS INC			1	2.B FE	5,060,400	95.4280	4,771,385	5,000,000	5,040,404	0	(3,486)	0	0	4.875	4.766	FA	92,083	243,750	06/26/2018	08/15/2034
902494-BK-8	TYSON FOODS INC			1	2.B FE	6,998,740	97.1770	6,802,385	7,000,000	6,999,099	0	115	0	0	4.350	4.352	MS	101,500	304,500	02/13/2019	03/01/2029
90265E-AM-2	UDR INC			1	2.A FE	6,750,100	96.8690	6,780,839	7,000,000	6,916,522	0	31,141	0	0	3.500	4.006	JJ	122,500	245,000	02/15/2019	07/01/2027
907818-EM-6	UNION PACIFIC CORP			1	1.G FE	13,729,586	74.6180	9,700,293	13,000,000	13,573,607	0	(21,866)	0	0	3.799	3.518	AO	123,468	493,870	12/22/2016	10/01/2051
907818-FG-8	UNION PACIFIC CORP			1	1.G FE	5,979,262	71.5730	3,578,663	5,000,000	5,865,116	0	(26,137)	0	0	3.839	2.994	MS	53,853	191,950	05/18/2020	03/20/2060
911312-AN-6	UNITED PARCEL SERVICE			1	1.F FE	4,929,080	93.1330	4,656,660	5,000,000	4,949,944	0	2,022	0	0	4.875	4.966	MN	31,146	243,750	11/08/2010	11/15/2040
911312-BN-5	UNITED PARCEL SERVICE			1	1.F FE	4,607,850	75.7460	3,787,277	5,000,000	4,659,274	0	8,714	0	0	3.750	4.217	MN	23,958	187,500	05/09/2018	11/15/2047
913017-BP-3	UNITED TECHNOLOGIES			1	2.A FE	489,590	104.8130	524,063	500,000	493,076	0	316	0	0	6.125	6.278	JJ	14,122	30,625	05/29/2008	07/15/2038
91324P-DL-3	UNITEDHEALTH GROUP INC			1	1.F FE	2,979,360	80.2670	2,408,020	3,000,000	2,981,858	0	440	0	0	4.250	4.291	JD	5,667	127,500	06/14/2018	06/15/2048
91324P-FE-7	UNITEDHEALTH GROUP INC				1.F FE	400,000	100.2710	401,086	400,000	400,000	0	0	0	0	4.990	5.850	JAJO	4,450	5,228	07/23/2024	07/15/2026
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	7,947,170	105.0190	8,401,526	8,000,000	7,965,440	0	1,712	0	0	6.625	6.676	JD	23,556	530,000	06/07/2007	06/15/2037
920253-AF-8	VALMONT INDUSTRIES			1	2.B FE	4,209,800	90.1820	4,509,083	5,000,000	4,222,921	0	13,121	0	0	5.000	6.396	AO	62,500	125,000	04/18/2024	10/01/2044
92277G-AM-9	VENTAS REALTY LP/CAP CRP			1	2.A FE	992,330	97.3300	973,302	1,000,000	997,191	0	802	0	0	4.000	4.094	MS	13,333	40,000	02/13/2018	03/01/2028
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	2,978,280	92.5880	2,777,632	3,000,000	2,986,807	0	1,036	0	0	4.400	4.455	MN	22,000	132,000	10/22/2014	11/01/2034
92343V-CZ-5	VERIZON COMMUNICATIONS			1	2.A FE	2,310,784	84.1980	1,991,284	2,365,000	2,316,156	0	707	0	0	4.672	4.802	MS	32,534	110,493	08/25/2015	03/15/2055
92343V-DC-5	VERIZON COMMUNICATIONS			1	2.A FE	8,318,180	79.3560	7,142,039	9,000,000	8,404,384	0	14,967	0	0	4.125	4.602	FA	140,250	371,250	05/30/2018	08/15/2046
92343V-GB-4	VERIZON COMMUNICATIONS			1	2.A FE	7,350,800	70.5760	7,057,635	10,000,000	7,372,077	0	21,277	0	0	3.550	5.443	MS	97,625	177,500	07/10/2024	03/22/2051
92418#-AH-2	VERMONT GAS SYSTEMS PP			1	2.B YE	5,000,000	96.3630	4,818,156	5,000,000	5,000,000	0	0	0	0	3.320	3.320	FA	69,167	166,000	08/09/2016	08/01/2026
925524-AH-3	VIACOM INC.			1	2.C FE	8,968,630	108.3250	7,582,753	7,000,000	7,855,066	0	(129,636)	0	0	7.875	5.304	JJ	231,219	551,250	06/04/2014	07/30/2030
925524-AX-8	VIACOM INC.			1	2.C FE	1,980,272	101.6010	2,032,024	2,000,000	1,987,485	0	692	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036
92553P-AC-6	VIACOM INC.			1	2.C FE	2,336,040	96.3670	1,927,347	2,000,000	2,221,809	0	(11,722)	0	0	6.750	5.526	AO	32,250	135,000	08/25/2011	10/05/2037
92556V-AD-8	VIATRIS INC			1	2.C FE	3,145,953	86.7360	2,602,067	3,000,000	3,093,791	0	(16,823)	0	0	2.700	2.082	JD	2,025	81,000	10/19/2021	06/22/2030
92556V-AF-3	VIATRIS INC			1	2.C FE	5,504,976	68.1910	3,409,551	5,000,000	5,469,285	0	(11,715)	0	0	4.000	3.443	JD	5,000	200,000	10/08/2021	06/22/2050
927804-FA-7	VIRGINIA ELECTRIC & POWER			1	2.A FE	4,703,834	103.6280	5,195,925	5,014,000	4,824,416	0	11,449	0	0	6.000	6.484	JJ	138,721	300,840	06/26/2008	01/15/2036
92840V-AL-6	VISTRA OPERATIONS CO LLC			1	2.C FE	2,058,885	99.9730	2,057,447	2,058,000	2,058,462	0	(423)	0	0	5.125	5.028	MN	14,063	0	11/19/2024	05/13/2025
928668-CJ-9	VOLKSWAGEN GROUP AMERICA				1.G FE	500,000	100.2020	501,011	500,000	500,000	0	0	0	0	5.550	6.410	FMAN	3,732	7,738	08/07/2024	08/14/2026
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	2,988,720	83.2780	2,498,349	3,000,000	2,990,261	0	245	0	0	4.500	4.523	JD	6,000	135,000	06/12/2017	06/15/2047
92928Q-AE-8	WEA FINANCE LLC			1	2.B FE	1,993,680	95.0740	1,901,476	2,000,000	1,997,236	0	648	0	0	4.125	4.164	MS	23,146	82,500	09/12/2018	09/20/2028
931142-CK-7	WAL-MART				1.C FE	6,998,000	112.8440	7,899,098	7,000,000	6,997,976	0	67	0	0	6.500	6.502	FA	171,889	455,000	08/06/2008	08/15/2037
931142-CY-7	WAL-MART				1.C FE	941,810	97.5300	975,298	1,000,000	958,046	0	1,643	0	0	5.000	5.397	AO	9,167	50,000	06/30/2011	10/25/2040
94974B-FP-0	WELLS FARGO CO				2.B FE	9,859,260	93.6150	9,361,497	10,000,000	9,887,116	0	3,312	0	0	5.375	5.471	MN	88,090	537,500	12/06/2013	11/02/2043
94980V-AG-3	WELLS FARGO BANK NA				2.A FE	5,989,200	102.9650	6,177,876	6,000,000	5,992,954	0	377	0	0	5.950	5.963	FA	123,958	357,000	08/22/2006	08/26/2036
95000U-2D-4	WELLS FARGO & COMPANY			1	2.A FE	12,976,860	96.9820	12,607,625	13,000,000	12,989,122	0	2,340	0	0	4.150	4.172	JJ	235,282	539,500	01/16/2019	01/24/2029

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
95763P-EF-4	WESTERN ALLIANCE BANK			2	3.A FE	2,000,000	97.3910	1,947,818	2,000,000	2,000,000	0	0	0	0	5.250	5.250	JD	8,750	105,000	05/20/2020	06/01/2030
959802-BA-6	WESTERN UNION CO-W/I			1	2.B FE	3,643,350	84.6910	4,234,568	5,000,000	3,924,948	0	133,720	0	0	2.750	7.092	MS	40,486	137,500	10/19/2022	03/15/2031
969457-BD-1	WILLIAMS COS INC			1	2.B FE	4,723,470	111.5230	5,576,145	5,000,000	4,875,232	0	14,058	0	0	7.750	8.254	JD	17,222	387,500	12/14/2001	06/15/2031
969457-BV-1	WILLIAMS COS INC	LS		1	2.B FE	997,730	96.8140	968,135	1,000,000	998,127	0	51	0	0	5.750	5.766	JD	1,118	57,500	06/19/2014	06/24/2044
96950F-AP-9	WILLIAMS PARTNERS			1	2.B FE	2,779,710	87.1970	2,615,897	3,000,000	2,819,054	0	4,919	0	0	4.900	5.396	JJ	67,783	147,000	12/16/2014	01/15/2045
976656-BP-2	WISC ELEC POWER				1.G FE	1,929,400	105.2940	2,105,889	2,000,000	1,982,428	0	4,391	0	0	6.500	6.790	JD	10,833	130,000	04/25/2002	06/01/2028
976656-CG-1	WISC ELEC POWER			1	1.G FE	5,093,049	81.0420	3,395,655	4,190,000	4,980,352	0	(30,878)	0	0	4.250	2.959	JD	14,840	178,075	06/22/2021	06/01/2044
976826-BE-6	WISCONSIN POWER & LIGHT			1	2.A FE	4,958,950	106.2700	5,313,480	5,000,000	4,972,949	0	1,332	0	0	6.375	6.437	FA	120,417	318,750	06/25/2008	08/15/2037
V0014R-AC-4	ACCESS TECHNOLOGY				5.A FE	475,000	95.4740	477,371	500,000	478,481	0	3,481	0	0	6.125	8.864	MS	8,507	15,313	09/05/2024	09/21/2026
000000-00-0	ERO COPPER CORP		A	1	4.B FE	246,875	97.2160	243,040	250,000	247,018	0	143	0	0	6.500	6.777	FA	6,139	0	09/03/2024	02/15/2030
000000-00-0	ST MARYS CEMENT INC		A	1	2.B FE	355,789	96.3130	337,096	350,000	355,613	0	(176)	0	0	5.750	5.525	AO	4,975	10,063	08/28/2024	04/02/2034
009089-AA-1	AIR CANADA 2013-1A PTT		A		2.A FE	481,723	99.1750	480,870	484,870	482,862	0	1,139	0	0	4.125	5.232	MN	2,556	10,000	09/30/2024	05/15/2025
012873-AK-1	ALBERTA ENERGY			1	2.C FE	2,297,820	108.5310	2,170,625	2,000,000	2,129,626	0	(14,861)	0	0	7.375	6.195	MN	24,583	147,500	11/09/2006	11/01/2031
013716-AW-5	ALCAN INC		A	1	1.F FE	2,814,660	102.7350	3,082,063	3,000,000	2,895,015	0	6,979	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA				2.C FE	3,619,170	107.4340	3,223,022	3,000,000	3,212,930	0	(35,858)	0	0	7.750	6.069	JD	10,333	232,500	01/22/2007	12/15/2029
06367U-EQ-6	BANK OF MONTREAL		A		1.C FE	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	5.240	6.106	FMAN	14,685	35,886	08/20/2024	08/21/2026
06368B-GS-1	BANK OF MONTREAL		A	2	2.A FE	5,800,000	95.6570	5,548,092	5,800,000	5,800,000	0	0	0	0	3.803	3.803	JD	9,803	220,574	12/07/2017	12/15/2032
064159-8N-9	BANK OF NOVA SCOTIA		A	2	2.C FE	6,134,525	92.4330	7,688,593	8,318,000	6,141,795	0	6,607	0	0	3.625	5.052	JAJO	53,605	301,528	11/21/2023	10/27/2081
064159-HB-5	BANK OF NOVA SCOTIA		A		2.A FE	4,999,600	99.4690	4,973,465	5,000,000	4,999,858	0	46	0	0	4.500	4.501	JD	9,375	225,000	12/09/2015	12/16/2025
06418G-AM-9	BANK OF NOVA SCOTIA		A	2	1.F FE	1,000,000	100.4870	1,004,874	1,000,000	1,000,000	0	0	0	0	5.490	6.369	MJSD	3,506	14,130	09/04/2024	09/08/2028
13607L-8D-8	CANADIAN IMPERIAL BANK		A		1.F FE	4,000,000	100.5570	4,022,292	4,000,000	4,000,000	0	0	0	0	5.430	6.318	MJSD	1,193	122,608	06/24/2024	06/28/2027
136375-BN-1	CANADIAN NATL RAILWAYS		A	1	1.F FE	8,402,780	106.9940	9,201,455	8,600,000	8,479,351	0	6,975	0	0	6.200	6.374	JD	44,433	533,200	08/10/2007	06/01/2036
136385-AC-5	CANADIAN NATL RESOURCES		A	1	2.A FE	1,660,050	109.2110	1,638,168	1,500,000	1,571,242	0	(7,817)	0	0	7.200	6.352	JJ	49,800	108,000	04/06/2006	01/15/2032
136385-AY-7	CANADIAN NATL RESOURCES	LS	A	1	2.A FE	2,997,660	85.8330	2,574,998	3,000,000	2,997,853	0	48	0	0	4.950	4.955	JD	12,375	148,500	05/23/2017	06/01/2047
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,638,700	103.7380	2,074,761	2,000,000	1,755,612	0	11,676	0	0	5.950	7.480	MN	15,206	119,000	03/11/2008	05/15/2037
13645R-AX-2	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	7,444,250	99.8470	4,992,374	5,000,000	7,434,976	0	(2,585)	0	0	6.125	4.084	MS	90,174	306,250	04/09/2021	09/15/2115
292505-AD-6	ENCANA CORP			1	2.C FE	1,001,610	103.7380	1,037,381	1,000,000	1,000,826	0	(67)	0	0	6.500	6.487	FA	24,556	65,000	07/14/2006	08/15/2034
67077M-AR-9	NUTRIEN LTD COM		A	1	2.B FE	3,110,460	88.5280	2,655,854	3,000,000	3,091,470	0	(3,219)	0	0	4.900	4.650	JD	12,250	147,000	04/12/2018	06/01/2043
68327L-AC-0	CADILLAC FAIRVIEW PRP TR		A	1	1.E FE	4,993,100	96.0530	4,802,659	5,000,000	4,996,691	0	697	0	0	4.125	4.142	FA	85,938	206,250	01/28/2019	02/01/2029
698900-AG-2	PANCANADIAN ENERGY CORP			1	2.C FE	6,981,930	107.2740	7,509,180	7,000,000	6,991,086	0	869	0	0	7.200	7.221	MN	84,000	504,000	11/02/2001	11/01/2031
70137T-AP-0	PARKLAND FUEL CORP		A	1	3.C FE	700,000	99.0210	693,150	700,000	700,000	0	0	0	0	5.875	5.875	JJ	18,963	41,125	06/25/2019	07/15/2027
71644E-AE-2	PETRO-CANADA		A	1	2.A FE	2,298,500	104.2360	2,084,719	2,000,000	2,036,651	0	(23,330)	0	0	7.875	6.531	JD	7,000	157,500	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA		A	1	2.A FE	3,480,450	100.2480	3,476,585	3,468,000	3,479,681	0	(769)	0	0	5.950	5.905	MN	26,366	206,346	01/05/2024	05/15/2035
775109-BB-6	ROGERS COMMUNICATIONS	LS	A	1	2.C FE	2,227,680	88.6000	1,771,999	2,000,000	2,188,026	0	(6,468)	0	0	5.000	4.272	MS	29,444	100,000	01/30/2018	03/15/2044
867229-AC-0	SUNCOR ENERGY INC		A	1	2.A FE	4,552,520	108.4300	4,337,185	4,000,000	4,244,297	0	(26,926)	0	0	7.150	6.075	FA	119,167	286,000	10/24/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		A	1	2.A FE	1,925,510	103.5600	2,071,208	2,000,000	1,958,836	0	2,916	0	0	5.950	6.230	JD	9,917	119,000	07/17/2006	12/01/2034
89117F-8Z-5	TORONTO-DOMINION BANK		A	2	2.B FE	5,000,000	104.2860	5,214,285	5,000,000	5,000,000	0	0	0	0	8.125	8.125	JAJO	68,837	406,250	10/06/2022	10/31/2082
893526-DJ-9	TRANS-CANADA PIPELINES		A	1	2.B FE	6,457,190	101.4600	6,594,869	6,500,000	6,468,565	0	1,180	0	0	6.100	6.148	JD	33,042	396,500	05/27/2010	06/01/2040
92660F-AT-1	VIDEOTRON LTD / LTEE		A	1	2.C FE	9,994,000	97.9910	9,799,081	10,000,000	9,993,251	0	(749)	0	0	5.700	5.709	JJ	83,917	0	11/04/2024	01/15/2035
98417E-AC-4	XSTRATA FINANCE CANADA		A	1	2.A FE	1,993,740	108.0760	2,161,523	2,000,000	1,995,557	0	198	0	0	6.900	6.925	MN	17,633	138,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA		A	1	2.A FE	1,000,540	98.9980	989,982	1,000,000	1,000,336	0	(14)	0	0	6.000	5.996	MN	7,667	60,000	11/04/2011	11/15/2041
000000-00-0	SEPLAT ENERGY PL		D	2	4.C FE	499,650	99.7170	498,585	500,000	499,656	0	6	0	0	7.750	7.793	AO	9,688	19,375	09/05/2024	04/01/2026
000000-00-0	TULLOW OIL PLC	LS	D	1	4.C FE	482,500	85.9300	429,648	500,000	485,682	0	3,182	0	0	10.250	12.680	MN	6,549	25,625	09/05/2024	05/15/2026
000000-00-0	STILLWATER MINING CO		C	2	3.C FE	709,200	94.8120	711,092	750,000	714,783	0	5,583	0	0	4.000	6.703	MN	3,750	15,000	09/05/2024	11/16/2026
000000-00-0	CORURIPE NETHERLANDS BV		D	2	4.C FE	380,375	99.6210	398,485	400,000	382,518	0	2,143	0	0	10.000	12.405	FA	15,667	0	10/31/2024	02/10/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	INDIA CLEAN ENERGY HLDG		D	1	3.C FE	701,925	94.5000	708,747	750,000	707,636	0	5,711	0	0	4.500	7.207	AO	6,844	16,875	08/27/2024	04/18/2027
000000-00-0	MEXICO CITY ARPT TRUST		D	1	2.B FE	712,125	93.8220	703,668	750,000	715,673	0	3,548	0	0	3.875	5.393	AO	4,924	14,531	08/13/2024	04/30/2028
000000-00-0	WE SODA INV HOLDING PLC		D	1	3.C FE	775,485	102.4780	768,587	750,000	772,768	0	(2,717)	0	0	9.500	8.502	AO	16,823	35,625	08/16/2024	10/06/2028
000000-00-0	YAPI VE KREDI BANKASI AS		D	2	4.C FE	514,150	102.9590	514,797	500,000	513,381	0	(769)	0	0	9.743	8.978	JJ	23,952	0	08/23/2024	04/04/2029
000000-00-0	MONG DUONG FIN HLDGS BV		D	1	3.B FE	733,165	96.0260	732,150	762,451	735,438	0	2,273	0	0	5.125	6.918	MN	5,861	19,538	07/24/2024	05/07/2029
000000-00-0	TELECOM OF TRIN & TOBAGO		D	1	4.B FE	501,250	102.1020	510,512	500,000	501,127	0	(123)	0	0	8.875	8.791	AO	8,998	22,188	09/03/2024	10/18/2029
000000-00-0	MELCO RESORTS FINANCE		D	1	3.C FE	318,917	91.4580	320,102	350,000	320,622	0	1,705	0	0	5.375	7.440	JD	1,411	9,406	08/26/2024	12/04/2029
000000-00-0	WYNN MACAU LTD		D	1	3.C FE	229,685	92.7240	231,809	250,000	230,809	0	1,124	0	0	5.125	6.983	JD	569	6,406	08/26/2024	12/15/2029
000000-00-0	MINEJESA CAPITAL BV		D	1	2.C FE	2,813,750	96.4990	2,903,272	3,008,600	2,889,989	0	18,583	0	0	4.625	6.201	FA	54,500	139,148	06/07/2022	08/10/2030
000000-00-0	ADANI PORTS AND SPECIAL		D	1	2.C FE	406,700	75.9240	379,622	500,000	411,695	0	4,995	0	0	3.100	6.678	FA	6,415	7,750	07/25/2024	02/02/2031
000000-00-0	3R LUX SARL		D	1	3.C FE	813,750	103.2310	774,235	750,000	810,356	0	(3,394)	0	0	9.750	8.027	FA	29,656	0	09/03/2024	02/05/2031
000000-00-0	GENM CAPITAL LABUAN		D	1	2.C FE	674,888	88.0470	660,352	750,000	677,943	0	3,055	0	0	3.882	5.718	AO	5,823	14,558	09/03/2024	04/19/2031
000000-00-0	CORPORACION INMOBILIARIA		D	1	2.C FE	660,000	86.3120	647,337	750,000	663,774	0	3,774	0	0	3.625	5.810	MN	3,625	13,594	08/28/2024	05/13/2031
000000-00-0	SAMARCO MINERACAO SA		D		4.C FE	483,953	96.3910	503,888	522,753	483,808	0	(145)	0	0	9.000	10.741	MJSD	131	22,753	12/31/2024	06/30/2031
000000-00-0	BURGAN BANK		D	2	2.A FE	1,148,875	92.2000	1,198,601	1,300,000	1,159,122	0	10,247	0	0	2.750	4.587	JD	1,589	35,750	05/22/2024	12/15/2031
000000-00-0	FREEPORT INDONESIA PT		D	1	2.B FE	499,200	97.4530	487,263	500,000	499,224	0	24	0	0	5.315	5.340	AO	5,684	13,288	08/16/2024	04/14/2032
000000-00-0	GCC SAB DE CV		D	1	2.C FE	665,625	85.3660	640,248	750,000	668,550	0	2,925	0	0	3.614	5.435	AO	5,346	13,553	09/03/2024	04/20/2032
000000-00-0	CONTINUUM GRN SPV CO-ISS		D	2	3.A FE	501,036	103.2070	504,295	488,625	500,871	0	(165)	0	0	7.500	7.015	JD	509	18,323	08/27/2024	06/26/2033
000000-00-0	TRUST FIBRAUNO		D	1	2.C FE	256,750	99.6330	249,083	250,000	256,555	0	(195)	0	0	7.375	6.979	FA	7,068	0	08/28/2024	02/13/2034
000000-00-0	MV24 CAPITAL BV		D	1	3.A FE	364,298	94.4630	355,230	376,050	363,950	0	(349)	0	0	6.748	7.508	JD	2,115	12,688	11/15/2024	06/01/2034
000000-00-0	BBVA BANCOMER SA TEXAS		D	2	3.B FE	485,000	94.0610	470,303	500,000	485,307	0	307	0	0	5.875	6.283	MS	8,813	14,688	09/04/2024	09/13/2034
000000-00-0	ADANI TRANS STEP-ONE LTD		D	1	2.C FE	315,190	77.6390	281,440	362,500	315,032	0	(158)	0	0	4.250	6.538	MN	1,712	7,703	08/27/2024	05/21/2036
000000-00-0	TRANSJAMAICAN HIGHWAY		D	1	3.C FE	402,926	93.7440	412,810	440,356	404,068	0	1,142	0	0	5.750	7.444	JAJO	5,697	6,330	08/20/2024	10/10/2036
000000-00-0	ACWA POWER MGMT INVST		D	1	2.C FE	395,599	98.2410	391,579	398,589	395,665	0	66	0	0	5.950	6.051	JD	1,054	11,858	09/04/2024	12/15/2039
000000-00-0	TRUST FIBRAUNO		D	1	2.C FE	692,325	85.6540	642,408	750,000	692,771	0	446	0	0	6.950	7.720	JJ	21,864	0	08/28/2024	01/30/2044
000000-00-0	SOCIEDAD QUIMICA Y MINER		D	1	2.A FE	399,530	77.1200	385,598	500,000	400,143	0	613	0	0	4.250	5.766	JJ	9,385	0	08/28/2024	01/22/2050
000000-00-0	FRESNILLO PLC		D	1	2.B FE	389,930	70.8060	354,030	500,000	390,528	0	598	0	0	4.250	5.916	AO	5,253	10,625	08/28/2024	10/02/2050
00109A-AB-3	AES PANAMA GENERATION HL		D	1	3.A FE	425,490	87.4570	414,619	474,084	427,263	0	1,773	0	0	4.375	6.667	MN	1,786	10,371	08/27/2024	05/31/2030
00723L-2C-2	ADNOC MURBAN RSC LTD		D	2	1.C FE	4,643,750	90.2050	4,510,262	5,000,000	4,644,401	0	651	0	0	5.125	5.620	MS	78,299	0	11/07/2024	09/11/2054
00774M-AY-1	AERCAP IRELAND CAP/GLOBA		D	1	2.A FE	6,969,900	85.1830	5,962,814	7,000,000	6,976,470	0	2,223	0	0	3.400	3.444	AO	40,989	238,000	10/21/2021	10/29/2033
007866-AE-6	AEROPUERTOS DOMINICANOS		D	1	3.B FE	750,000	102.5100	768,822	750,000	750,000	0	0	0	0	7.000	7.000	JD	146	24,938	06/27/2024	06/30/2034
02154C-AF-0	ALTICE FINANCING SA		D	1	5.A FE	500,000	78.3680	391,840	500,000	500,000	0	0	0	0	5.000	5.000	JJ	11,528	25,000	01/08/2020	01/15/2028
02364W-AP-0	AMERICA MOVIL SA de CV		D	1	2.A FE	1,980,940	102.7000	2,053,991	2,000,000	1,987,532	0	610	0	0	6.125	6.195	MN	15,653	122,500	10/24/2007	11/15/2037
03217K-AB-4	AMERICA MOVIL SAB DE CV		D	1	2.C FE	250,000	93.8090	234,522	250,000	250,000	0	0	0	0	5.375	5.375	AO	3,247	13,438	03/30/2022	04/04/2032
03512T-AF-8	ANGLOGOLD		D	1	2.C FE	467,550	91.9130	459,566	500,000	469,809	0	2,259	0	0	3.375	5.129	MN	2,813	8,438	09/05/2024	11/01/2028
046353-AD-0	ASTRAZENECA PLC		D	1	1.F FE	2,987,340	109.7040	3,291,118	3,000,000	2,991,396	0	407	0	0	6.450	6.482	MS	56,975	193,500	09/05/2007	09/15/2037
052113-AB-3	AUSGRID FINANCE PTY LTD		D	1	2.B FE	4,995,350	96.9110	4,845,530	5,000,000	4,997,857	0	500	0	0	4.350	4.362	FA	90,625	217,500	04/23/2018	08/01/2028
05541V-AF-3	BG ENERGY CAPITAL PLC		D	1	1.E FE	509,635	93.3660	466,828	500,000	507,006	0	(263)	0	0	5.125	5.000	AO	5,410	25,625	10/27/2011	10/15/2041
05565E-CD-5	BMW US Capital LLC		C		1.F FE	1,500,000	100.1620	1,502,427	1,500,000	1,500,000	0	0	0	0	4.990	5.963	FMAN	10,781	89,929	08/08/2023	08/11/2025
05565E-CN-3	BMW US Capital LLC		C		1.F FE	1,100,000	100.3750	1,104,127	1,100,000	1,100,000	0	0	0	0	5.290	6.140	FMAN	7,994	16,573	08/07/2024	08/13/2026
06237M-AA-1	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES		D		1.G FE	595,440	97.4070	584,443	600,000	595,982	0	365	0	0	5.375	5.475	MN	3,494	32,253	05/23/2023	05/22/2033
06326B-AA-7	BANK LEUMI LE-ISRAEL		D	2	2.C FE	475,625	96.2160	481,080	500,000	476,586	0	961	0	0	3.275	4.154	JJ	6,914	0	09/17/2024	01/29/2031
06738E-BD-6	BARCLAYS PLC		D	1	2.A FE	5,000,000	99.0910	4,954,539	5,000,000	5,000,000	0	0	0	0	4.972	4.972	MN	31,075	248,600	05/09/2018	05/16/2029
06738E-BW-4	BARCLAYS PLC		D	1	2.A FE	3,271,842	72.3620	2,330,046	3,220,000	3,265,817	0	(2,016)	0	0	3.330	3.224	MN	11,020	107,226	12/03/2021	11/24/2042
06849A-AB-5	BARRICK INTL BK CORP		D	1	1.G FE	11,909,165	105.2410	12,628,889	12,000,000	11,939,255	0	2,992	0	0	6.350	6.408	AO	160,867	762,000	02/17/2011	10/15/2036

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
090978-AA-5	BIOCON BIOLOGICS GLOBAL		D	2	3.B FE	742,808	95.9190	719,396	750,000	742,980	0	172	0	0	6.670	6.900	AO	11,395	0	10/02/2024	10/09/2029
09659W-2K-9	BNP PARIBAS		D	2	1.G FE	5,000,000	89.3260	4,466,295	5,000,000	5,000,000	0	0	0	0	3.052	3.052	JJ	71,213	152,600	01/06/2020	01/13/2031
09952A-AC-0	BORAL FINANCE PTY LTD		D	1	2.B FE	1,306,909	93.5820	1,213,753	1,297,000	1,300,412	0	(1,025)	0	0	3.750	3.660	MN	8,106	48,638	12/13/2017	05/01/2028
10554T-AB-1	BRASKEM NETHERLANDS		D	1	3.A FE	2,969,850	91.3310	2,739,942	3,000,000	2,989,489	0	3,156	0	0	4.500	4.625	JJ	64,125	135,000	10/04/2017	01/10/2028
10554T-AD-7	BRASKEM NETHERLANDS		D	1	3.A FE	305,725	84.2890	295,010	350,000	308,267	0	2,542	0	0	4.500	7.354	JJ	6,606	0	08/13/2024	01/31/2030
10554T-AG-0	BRASKEM NETHERLANDS	LS	D	1	3.A FE	10,000,000	92.2330	9,223,307	10,000,000	10,000,000	0	0	0	0	7.250	7.250	FA	277,917	725,000	02/08/2023	02/13/2033
111021-AE-1	BRITISH TELECOM PLC		D	1	2.B FE	4,345,630	121.1220	4,844,862	4,000,000	4,150,196	0	(18,539)	0	0	9.625	8.800	JD	17,111	385,000	06/14/2001	12/15/2030
11778B-AB-8	BSKYB FINANCE UK		D	1	1.G FE	2,952,990	106.3070	3,189,207	3,000,000	2,971,937	0	1,712	0	0	6.500	6.621	AO	41,167	195,000	10/13/2005	10/15/2035
11952A-AA-0	BUFFALO ENERGY MX HLDGS		D	1	2.C FE	10,045,340	103.2200	10,322,019	10,000,000	10,043,384	0	(1,956)	0	0	7.875	7.822	FA	297,500	444,063	01/17/2024	02/15/2039
12565W-AC-5	CK HUTCHISON INTNTL 21		D	1	1.F FE	9,834,600	73.8880	7,388,770	10,000,000	9,857,533	0	6,537	0	0	3.125	3.238	AO	65,972	312,500	04/12/2021	04/15/2041
12642K-AB-0	CSN ISLANDS XI CORP		D	1	3.B FE	721,875	93.3300	699,972	750,000	724,359	0	2,484	0	0	6.750	8.023	JJ	21,516	0	08/26/2024	01/28/2028
12656*-AL-6	CSL LMTD PP		D	1	1.G	4,000,000	93.0470	3,721,888	4,000,000	4,000,000	0	0	0	0	2.970	2.970	AO	25,740	118,800	10/10/2016	10/13/2028
12659B-AA-2	CT TRUST		D	1	3.B FE	225,000	89.2930	223,232	250,000	225,892	0	892	0	0	5.125	6.865	FA	5,267	0	08/26/2024	02/03/2032
151191-BL-6	CELULOSA ARAUCO CONSTITU		D	1	2.C FE	5,156,250	83.8500	4,192,502	5,000,000	5,147,805	0	(3,041)	0	0	5.150	4.942	JJ	108,722	257,500	02/11/2022	01/29/2050
15132H-AJ-0	CENCOSUD SA		D	1	2.C FE	518,500	99.3970	496,984	500,000	517,707	0	(793)	0	0	5.950	5.289	MN	2,727	14,875	08/27/2024	05/28/2031
16882L-AA-0	CHILE ELECTRICITY LUX		D		1.G FE	10,030,000	97.2300	9,723,038	10,000,000	10,028,739	0	(1,261)	0	0	5.580	5.543	AO	103,850	0	10/08/2024	10/20/2035
200447-AN-0	COMISION FEDERAL DE ELEC		D	1	2.B FE	249,455	96.0230	240,058	250,000	249,455	0	0	0	0	5.700	5.750	JJ	3,840	0	09/17/2024	01/24/2030
201281-AA-0	JSCB AGROBANK		D		3.C FE	247,558	102.1350	255,337	250,000	247,586	0	29	0	0	9.250	9.500	AO	5,717	0	09/25/2024	10/02/2029
21987B-AR-9	CODELCO INC		D		2.A FE	206,875	76.7380	191,844	250,000	207,359	0	484	0	0	4.250	5.814	JJ	4,840	0	08/27/2024	07/17/2042
21987B-BH-0	CODELCO INC		D	1	2.A FE	4,979,300	97.5140	4,875,698	5,000,000	4,979,048	0	247	0	0	6.300	6.331	MS	98,875	315,000	09/05/2023	09/08/2053
225313-AM-7	CREDIT AGRICOLE SA		D		2.A FE	4,969,600	89.7630	4,488,165	5,000,000	4,983,397	0	2,973	0	0	3.250	3.322	JJ	75,382	162,500	01/08/2020	01/14/2030
23291K-AJ-4	DH EUROPE FINANCE II		D	1	1.G FE	5,101,100	77.9080	3,895,390	5,000,000	5,079,937	0	(4,358)	0	0	3.250	3.113	MN	20,764	162,500	10/31/2019	11/15/2039
24820R-AG-3	STATOIL		D	1	1.D FE	2,863,720	106.1050	3,183,150	3,000,000	2,961,782	0	8,192	0	0	6.500	6.874	JD	16,250	195,000	05/16/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		D		2.A FE	12,234,120	116.2400	13,948,818	12,000,000	12,093,369	0	(13,070)	0	0	8.750	8.567	JD	46,667	1,050,000	06/12/2001	06/15/2030
268317-AC-8	ELECTRICITE DE FRANCE		D		2.A FE	985,510	109.0040	1,090,038	1,000,000	989,607	0	418	0	0	6.950	7.067	JJ	29,924	69,500	01/21/2009	01/26/2039
268317-AL-8	ELECTRICITE DE FRANCE		D		2.A FE	6,971,410	93.8460	4,734,537	5,045,000	6,964,844	0	(1,828)	0	0	6.000	4.319	JJ	133,693	302,700	02/23/2021	01/22/2114
268317-AQ-7	ELECTRICITE DE FRANCE		D	1	2.A FE	1,995,040	88.0280	1,760,551	2,000,000	1,995,736	0	111	0	0	4.950	4.966	AO	21,450	99,000	10/07/2015	10/13/2045
268317-AU-8	ELECTRICITE DE FRANCE		D	1	2.A FE	7,565,015	97.6600	6,836,220	7,000,000	7,229,970	0	(65,418)	0	0	4.500	3.502	MS	87,500	270,000	11/26/2024	09/21/2028
278062-AJ-3	EATON CORP	LS	C	1	1.G FE	6,962,060	88.0230	6,161,588	7,000,000	6,963,104	0	631	0	0	4.700	4.734	FA	116,978	329,000	08/16/2022	08/23/2052
279158-AN-9	ECOPET		D	1	3.A FE	610,000	97.7780	488,888	500,000	567,702	0	(11,834)	0	0	6.875	3.969	AO	5,920	34,375	03/23/2021	04/29/2030
28249N-AB-7	EIG PEARL HOLDINGS SARL		D		1.E FE	407,125	77.4860	387,431	500,000	412,030	0	2,125	0	0	4.387	5.861	FA	7,373	21,935	08/03/2022	11/30/2046
29249B-AA-3	ENA MASTER TRUST		D	1	2.C FE	2,310,000	73.9020	2,217,071	3,000,000	2,341,016	0	13,203	0	0	4.000	5.714	MN	14,000	120,000	07/20/2022	05/19/2048
29268B-AC-5	ENEL FINANCE		D	1	2.A FE	8,119,710	107.1050	8,568,384	8,000,000	8,076,813	0	(3,871)	0	0	6.800	6.684	MS	160,178	544,000	10/10/2007	09/15/2037
29278D-AA-3	ENEL CHILE SA		D	1	2.B FE	5,929,440	98.5210	5,911,254	6,000,000	5,971,467	0	7,360	0	0	4.875	5.026	JD	15,438	292,500	06/07/2018	06/12/2028
29290W-AA-5	ENERGEAN ISRAEL FINANCE		D	1	3.C FE	241,250	98.1530	245,383	250,000	241,391	0	141	0	0	8.500	9.075	MS	5,372	10,625	09/16/2024	09/30/2033
314890-AA-2	FERGUSON FINANCE PLC		D	1	2.A FE	2,203,480	97.6340	1,952,686	2,000,000	2,091,511	0	(23,906)	0	0	4.500	3.165	AO	16,750	90,000	01/07/2020	10/24/2028
35177P-AL-1	ORANGE SA		D	1	2.A FE	8,255,336	119.2230	9,537,860	8,000,000	8,111,543	0	(13,452)	0	0	9.000	8.698	MS	240,000	740,000	11/14/2008	03/01/2031
39541E-AA-1	GREENSAIF PIPELINES BIDC		D		1.E FE	4,064,608	100.3540	4,014,144	4,000,000	4,064,244	0	(364)	0	0	6.129	5.918	FA	87,168	0	11/26/2024	02/23/2038
39541E-AC-7	GREENSAIF PIPELINES BIDC		D		1.E FE	5,000,000	101.0520	5,052,604	5,000,000	5,000,000	0	0	0	0	6.510	6.510	FA	115,733	325,500	02/09/2023	02/23/2042
39541E-AE-3	GREENSAIF PIPELINES BIDC		D		1.E FE	7,000,000	97.6240	6,833,678	7,000,000	7,000,000	0	0	0	0	6.103	6.103	JJ	179,182	0	07/17/2024	08/23/2042
400131-AH-1	GRUMA SAB DE CV		D	1	2.A FE	10,000,000	97.2260	9,722,621	10,000,000	10,000,000	0	0	0	0	5.390	5.390	JD	32,939	0	12/04/2024	12/09/2034
400131-AJ-7	GRUMA SAB DE CV	LS	D	1	2.A FE	10,000,000	94.0010	9,400,081	10,000,000	10,000,000	0	0	0	0	5.761	5.761	JD	35,206	0	12/04/2024	12/09/2054
400666-AA-1	GUARA NORTE SARL		D	1	2.C FE	374,966	91.1410	363,950	399,325	374,517	0	(449)	0	0	5.198	6.628	JD	923	10,378	11/21/2024	06/15/2034
404280-EL-9	HSBC HOLDINGS PLC-SPONS		D	2	2.A FE	5,000,000	97.6570	4,882,837	5,000,000	5,000,000	0	0	0	0	5.874	5.874	MN	35,081	0	11/12/2024	11/18/2035
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1.F FE	3,368,030	114.1810	3,425,423	3,000,000	3,193,869	0	(15,782)	0	0	7.450	6.479	MN	22,971	223,500	07/27/2007	11/24/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
456472-AC-3	INDUSTRIAS PENOLES SAB D		D	1	2.B FE	684,250	86.8290	607,803	700,000	684,740	0	271	0	0	5.650	5.817	MS	11,975	39,550	01/27/2023	09/12/2049
46128M-AT-8	INVERSIONES CMPC SA	LS	D	1	2.B FE	9,976,720	100.7090	10,070,946	10,000,000	9,977,203	0	483	0	0	6.125	6.157	FA	212,674	306,250	02/22/2024	02/26/2034
46590X-AQ-9	JBS USA FOOD FINANCE		D	1	2.C FE	8,004,050	74.8310	5,986,486	8,000,000	8,003,859	0	(79)	0	0	4.375	4.372	FA	144,861	350,111	08/22/2023	02/02/2052
46590X-AY-2	JBS USA FOOD FINANCE	LS	D	1	2.C FE	10,483,305	99.6580	10,675,368	10,712,000	10,507,802	0	18,498	0	0	5.750	6.045	AO	153,985	615,940	08/22/2023	04/01/2033
47214B-AC-2	JBS USA HOLD/FOOD/LUX CO		D	1	2.C FE	548,012	105.8620	529,311	500,000	547,633	0	(378)	0	0	6.750	5.420	MS	9,938	0	11/27/2024	03/15/2034
496470-AA-6	KINGSTON AIRPORT REV FIN		D	1	3.C FE	199,938	100.4500	200,900	200,000	199,909	0	(29)	0	0	6.750	6.750	JD	3,338	0	09/25/2024	12/15/2036
49836A-AC-8	KLABIN AUSTRIA GMBH	LS	D	1	3.A FE	438,750	83.5480	417,738	500,000	441,538	0	2,788	0	0	3.200	5.505	JJ	7,511	0	08/27/2024	01/12/2031
500472-AC-9	PHILIPS ELECTRONICS NV		D	1	2.A FE	6,031,750	107.7440	5,387,207	5,000,000	5,713,517	0	(36,462)	0	0	6.875	5.352	MS	105,035	343,750	09/20/2013	03/11/2038
50201D-AA-1	LIKAK		D	1	4.A FE	1,306,044	90.2500	1,137,147	1,260,000	1,260,000	0	(8,346)	0	0	6.750	6.161	AO	17,955	85,050	01/06/2020	10/15/2027
530371-AA-1	LIBERTY COSTA RICA SR SF		D	2	4.A FE	540,000	107.1170	535,583	500,000	536,478	0	(3,522)	0	0	10.875	8.115	JJ	25,073	0	08/27/2024	01/15/2031
53263A-AA-6	LIMAK CIMENTO SANAYI		D	1	4.B FE	750,000	98.3880	737,912	750,000	750,000	0	0	0	0	9.750	9.750	JJ	31,688	0	07/18/2024	07/25/2029
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	996,470	97.6870	976,871	1,000,000	998,630	0	370	0	0	4.375	4.419	MS	12,031	43,750	03/15/2018	03/22/2028
591555-AF-4	METINVEST BV		D		5.B FE	429,400	70.5200	282,078	400,000	418,450	0	(3,177)	0	0	7.750	6.611	MN	3,789	31,000	03/24/2021	10/17/2029
59284M-AD-6	MEXICO CITY AIRPORT TRUST		D	1	2.C FE	1,987,960	79.9870	1,599,740	2,000,000	1,989,157	0	235	0	0	5.500	5.542	JJ	46,139	110,000	09/13/2017	07/31/2047
593035-AB-4	MX REMIT FUND FIDUC EST		D	1	3.C FE	488,750	97.6940	488,469	500,000	488,813	0	63	0	0	12.500	13.211	JAJO	10,764	0	12/11/2024	10/15/2031
603051-AA-1	MINERAL RESOURCES LTD	LS	D	1	3.C FE	1,852,000	100.4260	1,859,895	1,852,000	1,852,000	0	0	0	0	8.125	8.125	MN	25,079	150,475	04/12/2019	05/01/2027
60700J-CU-7	MIZUHO MARKETS CAYMAN		D		1.F FE	2,000,000	100.4930	2,009,853	2,000,000	2,000,000	0	0	0	0	5.340	6.170	FMAN	14,368	29,460	08/14/2024	08/14/2026
60700J-DA-0	MIZUHO MARKETS CAYMAN		D		1.E FE	2,500,000	100.3160	2,507,904	2,500,000	2,500,000	0	0	0	0	5.060	5.420	FMAN	11,787	10,245	10/28/2024	11/28/2025
612380-AA-6	BASELL FINANCE CO BV		D		2.B FE	5,714,189	105.3600	4,739,093	4,498,000	4,760,217	0	(109,604)	0	0	8.100	5.260	MS	107,277	364,338	12/05/2013	03/15/2027
63890C-AB-0	NAVOI MINING METALLURGIC		D		3.C FE	500,000	98.7840	493,921	500,000	500,000	0	0	0	0	6.950	6.950	AO	7,143	0	10/09/2024	10/17/2031
650921-AA-7	NEWCO HOLDING USD SARL		D	1	4.B FE	502,600	99.3140	496,571	500,000	502,474	0	(126)	0	0	9.375	9.242	MN	7,031	0	10/25/2024	11/07/2029
656531-AJ-9	STATOIL ASA		D	1	1.D FE	3,144,120	107.9660	3,238,967	3,000,000	3,045,690	0	(9,579)	0	0	7.150	6.712	JJ	98,908	214,500	09/19/2008	01/15/2029
67078A-AE-3	NVENT FINANCE SARL		D	1	2.C FE	5,836,640	84.0880	6,727,058	8,000,000	6,239,669	0	195,054	0	0	2.750	6.812	MN	28,111	220,000	11/04/2022	11/15/2031
67078A-AF-0	NVENT FINANCE SARL	LS	D	1	2.C FE	7,977,360	99.9210	7,993,661	8,000,000	7,979,876	0	1,777	0	0	5.650	5.687	MN	57,756	452,000	04/24/2023	05/15/2033
67712M-AB-5	OHI GROUP SA		D	1	4.B FE	750,000	99.9320	749,491	750,000	750,000	0	0	0	0	13.000	13.000	JJ	43,063	0	07/17/2024	07/22/2029
69377F-AC-0	FREEPORT INDONESIA PT		D	1	2.C FE	4,802,500	98.2670	4,913,343	5,000,000	4,804,934	0	2,434	0	0	6.200	6.506	AO	66,306	310,000	01/17/2024	04/14/2052
697660-AE-8	PAMPA ENERGIA SA		D	1	5.B FE	492,145	101.9380	509,688	500,000	492,301	0	156	0	0	8.250	8.553	MS	12,719	0	09/05/2024	09/10/2031
706451-BG-5	PEMEX FINANCE LTD		D	1	4.A FE	478,750	78.6410	393,206	500,000	482,525	0	1,095	0	0	6.625	7.104	JD	1,472	33,125	03/31/2021	06/15/2035
715604-AA-2	PERU LNG SRL	LS	D	1	4.B FE	916,700	91.4310	838,149	916,700	916,700	0	0	0	0	5.375	5.375	MS	13,550	49,273	03/15/2018	03/22/2030
71647N-AZ-2	PETROBRAS GLOBAL FINANCE		D	1	3.B FE	8,910,000	98.4930	8,864,367	9,000,000	8,956,295	0	9,106	0	0	5.750	5.884	FA	215,625	517,500	03/13/2019	02/01/2029
71654Q-CC-4	PETROLEOS MEXICANOS		D	1	4.A FE	1,977,068	68.5030	1,310,460	1,913,000	1,969,686	0	(1,077)	0	0	6.750	6.498	MS	35,869	129,128	01/27/2017	09/21/2047
71654Q-DD-1	PETROLEOS MEXICANOS		D	1	4.A FE	844,189	75.2430	610,973	812,000	842,635	0	(437)	0	0	7.690	7.357	JJ	27,405	62,443	10/26/2020	01/23/2050
71654Q-DE-9	PETROLEOS MEXICANOS	LS	D	1	4.A FE	5,792,000	84.4030	6,752,243	8,000,000	6,194,890	0	198,730	0	0	5.950	11.161	JJ	202,300	476,000	11/03/2022	01/28/2031
716564-AA-7	PETROLEOS DEL PERU SA		D	1	5.A FE	535,000	75.2670	376,335	500,000	524,957	0	(2,821)	0	0	4.750	3.971	JD	792	23,750	03/24/2021	06/19/2032
74390T-AA-7	PT SORIK MAR GEO POW		D	1	3.A FE	1,000,000	98.4720	984,721	1,000,000	1,000,000	0	0	0	0	7.750	7.750	FA	31,431	0	07/29/2024	08/05/2031
75102X-AD-8	RAIZEN FUELS FINANCE		D	1	2.B FE	493,985	92.6490	463,243	500,000	494,060	0	75	0	0	5.700	5.858	JJ	8,233	0	09/12/2024	01/17/2035
78392B-AC-1	SK HYNIX INC	LS	D		2.B FE	6,929,160	83.6690	5,856,841	7,000,000	6,955,022	0	6,800	0	0	2.375	2.490	JJ	74,813	166,250	01/13/2021	01/19/2031
785712-AK-6	SABLE INTL FINANCE LTD		D	1	3.C FE	251,662	98.0880	245,221	250,000	251,555	0	(107)	0	0	7.125	7.015	AO	4,354	0	09/25/2024	10/15/2032
80386W-AD-7	SASOL FINANCING USA LLC		D	1	3.A FE	441,150	84.3970	421,987	500,000	443,344	0	2,194	0	0	5.500	7.835	MS	7,868	13,750	09/05/2024	03/18/2031
80414L-2E-4	SAUDI ARABIAN OIL CO		D		1.E FE	991,610	85.4670	854,670	1,000,000	993,272	0	332	0	0	4.250	4.313	AO	8,854	42,500	04/09/2019	04/16/2039
82983P-AA-1	SITIOS LATINOAMERICA		D	1	2.C FE	249,148	99.5960	248,989	250,000	249,144	0	(3)	0	0	6.000	6.080	MN	1,500	0	11/20/2024	11/25/2029
86563V-BR-9	SUMITOMO MITSUI TR BK LT		D		1.F FE	5,994,480	100.0220	6,001,343	6,000,000	5,994,336	0	(144)	0	0	5.350	5.362	MS	101,650	160,500	02/28/2024	03/07/2034
86964W-AH-5	SUZANO AUSTRIA GMBH		D	1	2.C FE	277,813	95.6610	239,151	250,000	266,582	0	(3,128)	0	0	5.000	3.519	JJ	5,764	12,500	03/23/2021	01/15/2030
874060-BM-7	TAKEDA PHARMACEUTICAL		D	1	2.A FE	9,957,000	96.5030	9,650,294	10,000,000	9,957,187	0	187	0	0	5.650	5.680	JJ	276,222	0	06/27/2024	07/05/2054
879273-AU-4	TELECOM ARGENTINA SA		D	1	4.B FE	743,318	102.8690	771,519	750,000	743,629	0	312	0	0	9.500	9.700	JJ	32,260	0	07/11/2024	07/18/2031
879385-AD-4	TELEFONICA EUROPE		D	1	2.C FE	8,267,063	114.0980	8,568,763	7,510,000	7,802,215	0	(40,080)	0	0	8.250	7.397	MS	182,430	619,575	03/21/2002	09/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87938W-AW-3	TELEFONICA EMISIONES		D	1	2.C FE	4,000,000	84.7440	3,389,740	4,000,000	4,000,000	0	0	0	0	4.895	4.895	MS	62,547	195,800	02/27/2018	03/06/2048
87945B-AA-8	TELECOMMUNICATIONS CO TE		D	1	4.A FE	500,000	99.7840	498,919	500,000	500,000	0	0	0	0	7.000	7.000	AO	6,125	0	10/21/2024	10/28/2029
88167A-AF-8	TEVA PHARMACEUTICALS NE		D	1	3.B FE	188,200	71.8730	179,683	250,000	188,571	0	371	0	0	4.100	6.166	AO	2,563	5,125	09/17/2024	10/01/2046
893870-AY-1	TRANSPORT DE GAS DEL SUR	LS	D	1	5.B FE	508,500	103.8570	519,287	500,000	508,022	0	(478)	0	0	8.500	8.171	JJ	18,535	0	08/27/2024	07/24/2031
89680Y-AC-9	TRITON CONTAINER		D	1	2.C FE	7,016,520	84.6490	5,925,437	7,000,000	7,011,089	0	(1,575)	0	0	3.150	3.122	JD	9,800	220,500	05/26/2021	06/15/2031
902674-ZX-1	UBS AG LONDON		D		1.E FE	251,498	100.3860	250,965	250,000	251,080	0	(418)	0	0	5.420	5.136	MJSD	788	3,645	09/23/2024	09/11/2025
91311Q-AC-9	UNITED UTILITIES PLC		D	1	2.A FE	4,388,900	105.4190	5,270,945	5,000,000	4,825,462	0	39,928	0	0	6.875	8.000	FA	129,861	343,750	10/18/2002	08/15/2028
92243X-AH-4	VEDANTA RESOURCES		D	2	4.C FE	500,000	103.8060	519,030	500,000	500,000	0	0	0	0	10.875	10.875	MS	15,708	0	09/10/2024	09/17/2029
92243X-AK-7	VEDANTA RESOURCES		D	1	4.C FE	500,000	105.5850	527,923	500,000	500,000	0	0	0	0	11.250	11.250	JD	4,375	0	11/25/2024	12/03/2031
92857W-AB-6	VODAFONE GROUP PLC	LS	D	1	2.B FE	3,948,960	107.0670	4,282,674	4,000,000	3,975,877	0	2,258	0	0	6.250	6.347	MN	21,528	250,000	06/25/2004	11/30/2032
92858R-AA-8	VMED O2 UK FINANCING I		D	1	3.C FE	1,030,800	84.6540	871,093	1,029,000	1,029,385	0	(365)	0	0	4.250	4.226	JJ	20,166	43,733	09/11/2020	01/31/2031
980236-AQ-6	WOODSIDE FINANCE LTD		D	1	2.A FE	4,990,850	96.8370	4,841,825	5,000,000	4,995,392	0	921	0	0	4.500	4.523	MS	73,125	225,000	02/25/2019	03/04/2029
984245-AX-8	YPF SOCIEDAD ANONIMA		D	1	5.C FE	1,013,432	106.5110	1,065,109	1,000,000	1,012,475	0	(957)	0	0	9.500	9.090	JJ	43,278	19,000	07/24/2024	01/17/2031
984851-AF-2	YARA INTERNATIONAL ASA		D	1	2.B FE	4,987,400	98.3910	4,919,569	5,000,000	4,994,817	0	1,314	0	0	4.750	4.782	JD	19,792	237,500	05/24/2018	06/01/2028
G20038-AA-6	CNTL AMR BOTTLING CORP		D	1	3.B FE	241,625	94.8750	237,188	250,000	242,100	0	475	0	0	5.250	6.090	AO	2,333	6,563	09/11/2024	04/27/2029
G3946K-AA-7	GOHL CAPITAL LTD		D	1	2.B FE	491,245	97.1260	485,630	500,000	492,373	0	1,128	0	0	4.250	5.036	JJ	9,267	0	09/03/2024	01/24/2027
G4701H-AA-7	IHS HOLDING LTD		D	1	4.A FE	463,750	94.7120	473,561	500,000	466,006	0	2,256	0	0	6.250	8.319	MN	2,778	15,625	09/09/2024	11/29/2028
G49846-AA-9	ITTIHAD INTERNATIONAL		D	1	4.A FE	521,250	103.1520	515,761	500,000	519,237	0	(2,013)	0	0	9.750	8.517	MN	7,042	24,375	08/26/2024	11/09/2028
G5635P-AK-5	LONGFOR PROPERTIES		D	1	3.B FE	176,875	75.2250	188,062	250,000	180,549	0	3,674	0	0	3.950	11.806	MS	2,880	4,938	08/27/2024	09/16/2029
L4464D-AD-1	GREENSAIF PIPELINES BIDC		D		1.E FE	588,649	101.0520	555,786	550,000	588,106	0	(543)	0	0	6.510	5.834	FA	12,731	0	08/26/2024	02/23/2042
M4R2A7-AD-0	ENERGEAN ISRAEL FINANCE		D	1	3.C FE	238,225	97.8830	244,708	250,000	240,289	0	2,064	0	0	4.875	8.204	MS	3,081	6,094	09/16/2024	03/30/2026
M5R07D-AG-5	ICL GROUP LIMITED		D	1	2.C FE	493,500	97.8810	489,405	500,000	493,606	0	106	0	0	6.375	6.518	MN	2,745	15,938	09/16/2024	05/31/2038
M67646-AD-8	LEVIATHAN BOND LTD		D	1	3.C FE	231,425	94.7140	236,784	250,000	232,191	0	766	0	0	6.750	8.394	JD	47	8,438	09/16/2024	06/30/2030
M6966L-AB-4	MERSIN ULUSLARARASI LIMA		D	2	3.B FE	777,825	103.4320	775,741	750,000	775,146	0	(2,679)	0	0	8.250	6.937	MN	7,906	30,938	08/23/2024	11/15/2028
N57445-AB-9	MINEJESA CAPITAL BV		D	1	2.C FE	825,675	92.8950	938,237	1,010,000	843,789	0	7,600	0	0	5.625	7.685	FA	22,252	56,813	06/22/2022	08/10/2037
N7163R-AR-4	PROSUS NV		D	1	2.B FE	645,450	83.9150	629,362	750,000	649,791	0	4,341	0	0	3.061	5.525	JJ	10,714	0	08/27/2024	07/13/2031
P3631M-AA-3	ELECTRICIDAD FIRME DE ME		D	1	3.B FE	724,125	97.3780	730,333	750,000	727,684	0	3,559	0	0	4.900	6.600	MN	4,185	18,375	09/04/2024	11/20/2026
Q3092*-AF-2	DBI FINANCE PTY PP		D	1	2.B FE	12,000,000	107.2100	12,865,176	12,000,000	12,000,000	0	0	0	0	7.060	7.060	JJ	411,833	847,200	07/06/2023	07/06/2033
S0269J-AH-7	ABSA GROUP LTD		D	2	4.B FE	493,345	98.1290	490,646	500,000	493,370	0	25	0	0	6.375	6.461	MN	3,010	15,938	09/05/2024	11/27/2099
Y41784-AL-6	IRB INFRASTRUCTURE DEVE		D	1	3.B FE	513,750	100.9290	504,644	500,000	513,118	0	(632)	0	0	7.110	6.599	MS	10,863	17,775	08/19/2024	03/11/2032
Y44709-AH-9	KAZMUNAYGAS NATIONAL CO		D	1	2.B FE	428,905	82.6810	413,405	500,000	430,921	0	2,016	0	0	3.500	5.606	AO	3,743	8,750	09/05/2024	04/14/2033
Y4S3KG-AC-5	KOMFMR AGENCY DEBENTURES		D		1.E FE	4,927,500	99.8550	4,992,736	5,000,000	4,935,489	0	7,989	0	0	5.125	5.460	MN	37,726	149,479	05/03/2024	05/08/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,503,365,502	XXX	2,336,820,274	2,494,654,753	2,494,600,152	0	(749,600)	0	0	XXX	XXX	XXX	30,199,830	111,778,096	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			4	1.A FM	20,630	96.0920	22,985	23,919	20,315	0	(581)	0	0	5.500	9.983	MON	110	1,316	09/30/2008	05/25/2033
00079C-AE-9	ABFS 2001-2 A4			4	1.A FM	11,065	97.0000	13,403	13,818	13,812	0	(5)	0	0	7.490	7.380	MON	86	1,035	01/22/2003	12/25/2031
00842B-AC-1	ABMT 2015-5 A3			4	1.A	126,834	90.3040	112,393	124,461	128,427	0	243	0	0	3.500	2.983	MON	363	4,356	04/22/2016	07/25/2045
00842C-AS-4	ABMT 2015-7 B1			4	1.A	1,645,702	94.1690	1,541,906	1,637,388	1,640,590	0	1,024	0	0	3.644	3.657	MON	4,973	59,667	01/30/2018	10/25/2045
02148J-AD-9	CWALT 2006-39CB 1A4			4	1.A FM	445,840	82.1180	432,691	526,911	384,952	0	(7,571)	0	0	6.000	9.885	MON	2,635	31,550	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1.A FM	7,158	83.2110	6,496	7,807	6,924	0	(93)	0	0	5.564	4.405	MON	36	206	09/06/2005	09/25/2035
059469-AF-3	BOAA 2006-7 A6			4	1.A FM	148,300	28.7180	120,308	418,927	114,915	0	(9,681)	0	0	6.359	6.966	MON	2,220	6,282	12/14/2006	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1			4	2.C FM	77,753	93.4200	72,876	78,009	78,569	0	27	0	0	5.500	5.557	MON	358	4,291	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1			4	1.A FM	46,237	96.1770	44,839	46,621	46,376	0	26	0	0	5.750	5.875	MON	223	2,681	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			4	1.A FM	327,130	94.9640	317,273	334,099	331,300	0	(842)	0	0	5.750	6.049	MON	1,601	19,211	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1.A FM	275,694	94.1630	272,816	289,728	287,252	0	5,617	0	0	5.500	6.309	MON	1,328	15,935	09/20/2007	08/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05950P-AJ-2	BAFC 2006-H 3A2			4	1.A FM	58,061	100.0000	68,457	68,457	64,155	0	(66)	0	0	5.018	6.081	MON	286	3,215	09/08/2006	09/20/2046
059515-BF-2	BAFC 2007-3 XA2			4	1.A FM	419,420	93.6630	469,228	500,973	447,108	0	4,782	0	0	5.500	7.687	MON	2,296	27,553	07/03/2007	09/25/2034
1248ME-AG-4	CBASS 2007-CB4 A2D			4	1.A FM	14,804	90.0300	16,254	18,054	14,438	0	(147)	0	0	3.441	9.979	MON	52	524	08/16/2011	04/25/2037
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A			4	1.A FE	3,307,138	99.5300	3,358,102	3,373,959	3,362,153	0	26,832	0	0	3.750	5.026	MON	2,109	126,523	06/15/2022	04/25/2025
12628L-AJ-9	CSAB 2006-4 A6A			4	1.A FM	139,495	15.7300	97,521	619,978	93,063	0	(14,904)	0	0	6.184	7.969	MON	3,195	6,645	11/15/2006	12/25/2036
12653T-AA-9	CSMC 2018-J1 A1			4	1.A	904,200	89.0710	824,576	925,752	888,709	0	3,065	0	0	3.500	0.516	MON	2,700	32,401	07/11/2018	02/25/2048
12653T-BY-6	CSMC 2018-J1 B4			4	1.A	5,045,864	87.2940	4,947,428	5,667,520	5,135,367	0	41,626	0	0	3.579	5.303	MON	16,905	202,892	08/10/2022	02/25/2048
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1			4	1.A FE	8,049,042	99.2850	8,113,176	8,171,617	8,149,541	0	57,329	0	0	4.650	5.451	MON	31,665	378,198	01/13/2023	06/27/2067
12667F-3U-7	CWALT 2005-J1 1A8			4	3.A FM	430,810	94.8170	430,722	454,269	435,852	0	(403)	0	0	5.500	6.288	MON	2,082	24,985	06/27/2007	02/25/2035
12667F-EG-6	CWALT 2004-J2 3A3			4	1.A FM	143,166	98.1680	143,183	145,855	144,515	0	(95)	0	0	5.500	5.812	MON	669	8,022	12/14/2006	04/25/2034
12667G-7H-0	CWALT 2005-46CB A14			4	1.A FM	566,490	71.4660	535,793	749,722	534,580	0	(20,316)	0	0	5.500	5.978	MON	3,436	41,181	12/20/2006	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8			4	1.A FM	822,703	84.6680	770,705	910,271	793,170	0	(13,458)	0	0	5.500	6.170	MON	4,172	50,049	10/13/2006	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8			4	1.A FM	52,259	79.5230	50,954	64,075	53,996	0	824	0	0	5.500	13.825	MON	294	3,524	10/17/2007	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1.A FM	76,834	79.3440	67,395	84,940	61,136	0	(1,469)	0	0	5.500	8.503	MON	389	4,669	04/12/2006	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	1.A FM	468,004	66.1130	354,931	536,851	349,409	0	(18,816)	0	0	5.750	6.777	MON	2,572	30,855	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	1.A FM	190,543	52.4690	118,895	226,601	119,275	0	(8,481)	0	0	5.500	7.513	MON	1,039	12,346	11/15/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	1.A FM	39,124	76.2820	31,868	41,777	31,136	0	(926)	0	0	5.500	7.547	MON	191	2,295	09/07/2005	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14			4	1.A FM	171,251	51.8840	109,410	210,876	89,385	0	(6,049)	0	0	6.000	11.868	MON	1,054	12,555	04/07/2006	05/25/2036
12668W-AU-1	CWL 2007-4 A5W			4	1.A FM	627,903	75.7200	518,342	684,547	701,346	0	0	0	0	5.934	3.159	MON	3,385	29,503	03/20/2007	04/25/2047
126694-HK-7	CWHL 2005-25 A6			4	1.A FM	27,355	45.7780	14,597	31,887	14,627	0	(1,088)	0	0	5.500	7.595	MON	146	1,928	11/01/2024	11/25/2035
126694-JX-7	CWHL 2005-24 A7			4	1.A FM	100,644	52.5190	62,462	118,930	64,282	0	(3,714)	0	0	5.500	6.874	MON	545	6,795	10/28/2005	11/25/2035
126694-KZ-0	CWHL 2005-24 A33			4	1.A FM	71,564	52.5190	44,338	84,421	45,697	0	(2,643)	0	0	5.500	6.847	MON	387	4,643	12/07/2005	11/25/2035
12669F-RG-0	CWHL 2004-4 A5			4	1.A FM	12,322	96.3960	11,932	12,378	12,330	0	0	0	0	5.250	5.326	MON	54	650	10/06/2004	05/25/2034
12669F-UC-5	CWHL 2004-9 A7			4	1.A FM	42,621	93.8210	42,592	45,398	43,912	0	(64)	0	0	5.250	6.101	MON	199	2,383	06/07/2004	06/25/2034
15132E-LC-0	CDMC 2005-1 A5			4	1.A FM	17,623	93.5890	16,504	17,634	17,627	0	2	0	0	5.105	6.333	MON	75	900	11/19/2009	02/18/2035
17312H-AE-9	CRMSI 2007-2 A5			4	1.A FM	74,365	99.3190	73,861	74,367	73,775	0	342	0	0	7.152	6.729	MON	443	3,378	06/20/2007	06/25/2037
17321L-AA-7	CMLTI 2013-J1 A1			4	1.A	182,050	92.3050	171,539	185,840	182,164	0	427	0	0	3.500	3.908	MON	542	6,504	11/01/2013	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1			4	1.A	253,823	92.2340	231,577	251,077	254,359	0	(40)	0	0	3.500	3.205	MON	732	8,788	10/08/2014	06/25/2044
22541Q-FV-9	CSFB 2003-17 1A4			4	4.C FM	229,087	92.4960	220,198	238,061	233,027	0	270	0	0	5.500	5.946	MON	1,091	13,093	06/26/2007	06/25/2033
22541S-5U-8	CSFB 2005-FIX1 A5			4	1.A FM	360,106	106.0960	382,295	360,329	274,903	0	(71,033)	0	0	5.400	11.517	MON	1,621	13,949	01/10/2005	05/25/2035
22541S-W3-8	CSFB 2004-8 4A3			4	1.A FM	696,203	97.3070	699,758	719,125	705,497	0	(6,143)	0	0	5.500	5.962	MON	3,296	39,552	10/12/2006	12/25/2034
225470-M6-7	CSMC 2006-3 1A4A			4	1.A FM	69,712	56.0870	64,573	115,131	60,936	0	(2,511)	0	0	6.396	7.249	MON	614	3,516	03/03/2006	04/25/2036
225470-QY-2	CSMC 2005-5 A2F			4	1.A FM	615,270	5.7930	79,489	1,372,045	1,905	0	(11,479)	0	0	5.865	5.865	MON	1,341	(560)	12/22/2005	04/25/2036
251510-FX-6	DBALT 2005-4 A6			4	4.B FM	96,820	87.3990	92,871	106,261	93,273	0	(569)	0	0	5.300	5.854	MON	469	4,599	01/25/2006	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3			4	1.A FM	466,025	90.4780	461,070	509,596	472,298	0	1,349	0	0	6.365	6.271	MON	2,703	23,660	10/04/2006	02/25/2036
25151E-AD-5	DBALT 2006-AB3 A4			4	1.A FM	37,306	92.0130	39,798	43,252	35,527	0	173	0	0	6.923	8.961	MON	250	2,127	06/14/2006	07/25/2036
29977K-AA-1	EVER 2013-2 A			4	1.A	483,787	91.3260	445,451	487,757	485,061	0	618	0	0	3.000	3.136	MON	1,219	14,633	06/04/2013	06/25/2043
36186L-AG-8	GMAC 2007-HE2 A6			4	5.A FM	43,668	98.1750	44,731	45,562	45,807	0	0	0	0	6.249	(4.391)	MON	237	3,054	06/27/2007	12/25/2037
362341-MR-7	GSAMP 2005-7F 2A6			4	1.A FM	290,832	95.5740	292,014	305,536	294,227	0	(1,681)	0	0	5.500	6.316	MON	1,400	16,808	09/20/2007	09/25/2035
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2			4	1.A	4,126,999	79.7340	3,349,766	4,201,176	4,133,891	0	2,815	0	0	2.500	2.694	MON	8,752	105,030	01/10/2022	05/28/2052
437089-AE-5	INHEL 2006-1 A5			4	1.A FM	6,965	91.0000	39,078	42,943	99	0	(16)	0	0	6.522	6.522	MON	233	6,177	07/01/2008	05/25/2036
45660L-2V-0	RAST 2005-A16 A3			4	1.A FM	149,361	39.9550	72,577	181,647	76,225	0	(4,313)	0	0	6.000	8.838	MON	908	5,746	12/23/2005	02/25/2036
45660L-S8-3	RAST 2005-A14 A1			4	1.A FM	623,309	43.5110	358,123	823,067	374,966	0	(33,332)	0	0	5.500	7.279	MON	3,772	53,510	06/27/2007	12/25/2035
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			4	1.A FM	1	98.1990	1	1	1	0	0	0	0	6.060	5.675	MON	0	0	01/12/2006	09/25/2035
464120-AE-7	IRWHE 2006-2 2A4			4	1.A FM	702	96.8750	697	719	11	0	(9)	0	0	6.670	6.670	MON	4	48	07/12/2006	02/25/2036

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
46412R-AD-7	IRWHE 2007-1 2A3			4	1.A FM	27,854	99.4400	39,012	39,232	33,622	0	1,972	0	0	6.650	27.480	MON	217	2,609	05/11/2007	08/25/2037
466247-ZQ-9	JPMMT 2005-S3 1A3			4	1.A FM	329,542	45.3640	209,692	462,241	210,400	0	(14,946)	0	0	5.750	7.315	MON	2,215	26,340	10/01/2024	01/25/2036
466247-ZQ-9	JPMMT 2005-S3 1A3			4	3.B FM	1	45.3640	0	1	0	0	0	0	0	5.750	5.044	MON	0	0	10/04/2006	01/25/2036
46649C-BG-7	JP Morgan Mortga20184 2018-4 B3			4	1.A	7,245,087	88.8080	7,238,367	8,150,563	7,352,030	0	66,416	0	0	3.707	5.472	MON	25,182	302,392	01/20/2023	10/25/2048
46651Y-AC-4	JPMMT 2019-9 A3			4	1.A	935,558	87.2190	804,665	922,584	962,785	0	1,596	0	0	3.500	2.885	MON	2,691	32,290	11/22/2019	05/25/2050
52520Q-AG-9	RAST 2006-7 1A7			4	3.A FM	208,811	56.9210	182,830	321,199	194,912	0	(9,112)	0	0	6.000	6.172	MON	1,606	19,070	10/20/2006	11/25/2036
52521H-AD-5	LMT 2006-9 1A4			4	3.C FM	371,850	61.1910	320,747	524,176	346,284	0	(16,551)	0	0	5.750	5.483	MON	2,512	30,247	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5			4	1.A FM	1,092	100.0000	1,159	1,159	1,092	0	0	0	0	6.550	(9.860)	MON	6	51	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			4	1.A FM	256,758	85.9600	280,760	326,618	305,750	0	856	0	0	6.450	4.686	MON	1,756	14,633	10/04/2006	12/25/2042
52524M-AV-1	LXS 2007-9 WF3			4	1.A FM	183,088	97.3980	274,244	281,571	254,573	0	3,449	0	0	6.820	9.852	MON	1,600	13,848	05/24/2007	04/25/2037
57643L-LF-1	MABS 2005-AB1 A6			4	1.A FM	8,314	94.2370	7,835	8,315	6,516	0	(220)	0	0	5.971	4.053	MON	41	208	10/07/2005	11/25/2035
599809-CQ-1	MCMLT 2015-1 B2			4	1.A	550,859	93.5840	514,713	550,000	549,869	0	(248)	0	0	3.753	3.853	MON	1,720	20,958	04/25/2019	06/25/2056
59980A-AB-3	MCMLT 2017-2 M1			4	1.A	1,671,096	98.5860	1,609,239	1,632,328	1,633,252	0	(3,303)	0	0	3.250	2.824	MON	4,421	53,051	05/05/2020	07/25/2059
59980M-AG-6	MCMLT 2018-2 M1			4	1.A	5,298,017	97.8660	4,988,533	5,097,310	5,162,399	0	(32,554)	0	0	3.750	3.106	MON	15,929	191,149	05/11/2020	05/25/2058
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1.A FM	378,911	31.5780	216,291	684,944	206,657	0	(15,885)	0	0	6.592	7.156	MON	3,763	8,143	09/22/2006	10/25/2036
61749W-AK-3	MSM 2006-11 1A4			4	1.A FM	51,913	22.0830	44,468	201,369	36,600	0	(5,188)	0	0	7.013	10.350	MON	1,177	2,090	07/17/2006	08/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	3.C FM	1,696,567	53.0000	1,415,207	2,670,201	976,486	0	8,099	0	0	6.441	12.222	MON	14,333	107,906	12/12/2006	10/25/2046
62942K-AA-4	NRPMT 2013-1 A1			4	1.A	336,374	89.3770	308,351	344,999	336,375	0	(638)	0	0	3.250	3.680	MON	934	11,212	09/17/2014	07/25/2043
65538P-AF-5	NAA 2007-1 1A5			4	1.A FM	224,250	89.0380	240,104	269,665	217,113	0	1,171	0	0	6.347	9.378	MON	1,426	12,164	05/08/2007	03/25/2047
74387L-AC-5	PFMT 2019-1 A2			4	1.A	1,088,794	82.6280	894,475	1,082,536	1,106,392	0	1,865	0	0	3.000	2.710	MON	2,706	32,476	11/27/2019	12/25/2049
74922E-AF-6	RALI 2006-QS6 1A6			4	3.B FM	119,292	82.8330	118,112	142,591	120,990	0	(222)	0	0	6.250	6.448	MON	743	8,912	06/01/2006	06/25/2036
74968R-AA-3	RPIT 2019-1 A			4	1.A FE	1,211,844	91.3600	1,107,314	1,212,033	1,211,794	0	73	0	0	2.750	2.771	MON	556	33,331	06/18/2020	10/25/2063
75970J-AJ-5	RAMC 2007-1 AF6			4	1.A FM	1,756,921	24.6500	782,998	3,176,498	690,522	0	(67,832)	0	0	5.710	10.776	MON	15,115	92,271	03/14/2007	04/25/2037
759950-GY-8	RAMC 2006-1 AF6			4	1.A FM	188,782	44.4130	114,950	258,818	102,433	0	(7,965)	0	0	5.746	7.230	MON	1,239	15,230	03/06/2006	05/25/2036
761118-MD-7	RALI 2005-QS16 A4			4	3.A FM	822,781	86.2330	783,760	908,889	815,267	0	(2,728)	0	0	5.750	6.533	MON	4,355	52,211	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	1.A FM	34,314	84.9680	34,362	40,441	34,320	0	(13)	1,581	0	6.000	6.522	MON	202	2,422	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			4	1.A FM	1,240,838	27.1700	485,542	1,787,041	525,874	0	(40,373)	0	0	6.000	8.527	MON	8,935	67,865	03/01/2024	09/25/2036
76114A-AB-6	RAST 2006-R2 A2			4	1.A FM	1,095,974	37.3160	627,122	1,680,593	729,364	0	(61,323)	0	0	6.000	7.923	MON	8,403	84,046	10/19/2006	04/25/2036
81745J-AA-6	SEMT 2013-11 A1			4	1.A	304,685	91.9890	288,201	313,301	304,138	0	(55)	0	0	3.500	0.573	MON	914	10,966	10/10/2013	09/25/2043
81746D-AG-5	SEMT 2017-5 A7			4	1.A	2,136,302	89.0550	1,918,602	2,154,403	2,138,685	0	(672)	0	0	3.500	0.091	MON	6,284	75,404	07/12/2017	08/25/2047
872225-AH-0	TBW 2006-5 A6			4	4.A FM	118,954	95.7650	114,364	119,422	121,798	0	(1,406)	0	0	6.400	5.346	MON	637	6,185	10/23/2006	11/25/2036
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	6. FE	204,630	50.5990	1,011,989	2,000,000	175,850	0	24,703	0	0	4.750	15.725	MON	0	21,107	11/23/2005	12/25/2036
89169D-AG-6	Towd Point Mortg20173 t			4	1.E	9,169,889	85.6410	8,842,393	10,324,998	9,187,947	0	18,058	0	0	3.901	5.248	MON	33,568	67,186	10/02/2024	07/25/2057
89175J-AD-2	TPMT 2017-6 M2			4	1.A	3,786,094	88.3710	3,623,220	4,100,000	3,846,027	0	30,173	0	0	3.250	4.144	MON	11,104	133,250	08/16/2022	10/25/2057
89177J-AC-2	TPMT 2019-2 M1			4	1.A	5,368,750	85.9560	4,297,814	5,000,000	5,266,088	0	(26,659)	0	0	3.750	3.177	MON	15,625	186,243	08/26/2019	12/25/2058
939344-AR-8	WMALT 2006-4 3A6			4	1.A FM	215,260	73.1930	209,044	285,608	259,444	0	592	0	0	6.602	6.010	MON	1,571	11,929	04/21/2006	05/25/2036
93935W-AD-6	WMALT MORTGAGE 2006-9 A3			4	1.A FM	494,855	26.6970	251,589	942,402	276,687	0	(13,030)	0	0	4.203	6.461	MON	3,301	9,739	10/20/2006	10/25/2036
95001T-BH-7	WFMBS 2019-1 B1			4	1.A	4,187,625	92.7010	3,852,275	4,155,611	4,166,158	0	(8,666)	0	0	4.024	3.952	MON	13,937	163,215	03/06/2019	11/25/2048
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						87,060,500	XXX	79,351,161	99,505,582	82,384,686	0	(265,713)	1,581	0	XXX	XXX	XXX	334,181	3,407,725	XXX	XXX
054976-AG-0	Barclays Commerc2022C17 gage S 2022-C17 XA			4	1.A FE	9,927,955	6.7470	7,681,798	0	7,543,370	0	(1,050,960)	0	0	1.150	2.981	MON	109,138	1,409,128	09/26/2022	09/15/2055
05525M-AA-4	BAMLL 2014-520M A			4	1.A	3,089,991	81.5630	2,446,886	3,000,000	3,042,988	0	(4,503)	0	0	4.185	(0.148)	MON	6,975	127,654	08/01/2014	08/15/2046
05554B-AA-2	BFLD Trust 2021FPM 2021-FPM A	CF		4	1.A FE	38,942,286	99.9470	39,071,316	39,092,000	38,957,617	0	(39,285)	0	0	6.112	2.312	MON	106,191	2,751,185	12/13/2022	06/15/2038
05604F-AA-3	BWAY 2013-1515 A1	CF		4	1.A	102,036	99.5550	99,104	99,547	99,517	0	(181)	0	0	2.809	2.457	MON	233	2,799	02/26/2013	03/10/2033
05604F-AJ-4	BWAY 2013-1515 B	CF		4	1.A	5,377,969	93.9370	5,166,535	5,500,000	5,491,432	0	19,316	0	0	3.473	3.865	MON	15,917	191,010	06/25/2018	03/10/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05605V-AC-3	BX Trust 2021VIV5 2021-VIV5 X			4	1.A FE	5,321,281	2.8740	3,094,584	0	3,433,451	0	(625,068)	0	0	0.663	5.737	MON	59,527	777,247	09/27/2021	03/09/2044
05606F-AA-1	BX 2019-OC11 A		CF	4	1.A	9,234,453	90.3540	9,351,642	10,350,000	9,553,576	0	137,619	0	0	3.202	4.996	MON	27,617	331,407	04/19/2023	12/09/2041
05608M-AA-4	BX Trust 2020VIV4 2020-VIV4 A		CF	4	1.A	9,732,898	88.2920	11,105,346	12,578,000	10,432,932	0	332,986	0	0	2.843	6.827	MON	29,799	357,593	10/20/2022	03/09/2044
05609C-AA-5	BX 2021 2021-21M A		CF	4	1.A	16,691,886	99.3770	16,767,775	16,872,865	16,782,931	0	47,446	0	0	5.242	2.997	MON	41,863	1,038,103	10/27/2021	10/15/2036
05609C-AG-2	BX 2021 2021-21M B		CF	4	1.A	20,843,392	98.7300	20,802,359	21,070,000	20,958,023	0	57,497	0	0	5.490	3.247	MON	51,407	1,349,465	10/27/2021	10/15/2036
05609J-AJ-1	BXHPP Trust 2021FILM 2021-FILM B		CF	4	1.A	16,000,000	94.9330	15,189,321	16,000,000	16,000,000	0	0	0	0	5.412	4.717	MON	40,982	1,012,060	08/17/2021	08/15/2036
06054A-AV-1	BACM 2015-UBS7 ASB		CF	4	1.A	283,134	99.4700	273,434	274,891	274,857	0	(694)	0	0	3.429	2.984	MON	786	9,426	09/14/2015	09/15/2048
065405-AD-4	BANK 2019-BN16 A3		CF	4	1.A	5,049,915	95.3850	4,769,270	5,000,000	5,016,177	0	(7,554)	0	0	3.741	3.623	MON	15,588	187,050	02/01/2019	02/15/2052
12512J-AY-0	CD 2018-CD7 AM			4	1.A	5,580,101	95.6990	5,824,245	6,086,000	5,725,446	0	84,435	0	0	4.510	6.391	MON	22,873	274,479	03/29/2023	08/15/2051
12515G-AJ-6	CD Commercial Mo2017CD3 rust 2017-CD3 XA			4	1.B FE	3,844,561	1.5830	1,811,720	0	1,710,500	0	(950,097)	0	0	0.949	9.426	MON	90,531	1,135,859	04/25/2024	02/10/2050
233063-AW-6	DBJPM 2020-C9 XA			4	1.A FE	4,514,690	4.5630	1,830,059	0	2,140,699	0	(583,372)	0	0	1.700	4.615	MON	56,824	709,015	01/30/2024	09/15/2053
233063-BF-2	DBJPM 2020-C9 C			4	1.F	6,437,382	79.6830	4,980,210	6,250,000	6,359,613	0	(18,893)	0	0	3.491	3.263	MON	18,181	221,845	08/20/2020	08/15/2053
233063-BG-0	DBJPM 2020-C9 XB			4	1.G FE	1,144,404	2.5190	565,541	0	765,953	0	(29,438)	0	0	0.608	(4.332)	MON	11,375	143,099	08/20/2020	09/15/2053
23306G-AC-1	DBGS 2018-BIOD B			4	1.A	13,055,663	99.3410	13,068,267	13,155,000	13,082,122	0	(36,822)	0	0	5.581	1.093	MON	34,747	854,789	09/16/2022	05/15/2035
36228C-VB-6	GSMS 2005-ROCK D			4	1.A FM	6,983,438	99.1590	5,949,538	6,000,000	6,046,990	0	(141,136)	0	0	5.415	3.019	MON	27,075	324,900	09/20/2017	05/03/2032
36250G-AT-2	GSMS 2015-GC30 AS			4	1.A	3,702,510	97.7290	3,719,571	3,806,000	3,788,259	0	38,104	0	0	3.777	4.874	MON	11,979	143,753	04/06/2023	05/10/2050
46590M-AT-7	JPMCC 2016-JP2 XA			4	1.A FE	1,466,912	1.7900	186,377	0	192,811	0	(192,598)	0	0	1.786	4.405	MON	15,496	197,838	07/11/2016	08/15/2049
46646G-AE-7	JPMCC 2016-NINE B			4	1.A	9,625,781	95.4980	9,549,779	10,000,000	9,921,352	0	42,378	0	0	2.854	3.431	MON	23,784	290,167	02/24/2017	09/06/2038
556227-AG-1	MAD 2015-11MD C			4	1.A	2,665,789	95.8740	2,636,531	2,750,000	2,740,783	0	9,470	0	0	3.555	3.948	MON	8,146	99,386	09/15/2015	09/10/2035
61690Y-BS-0	MSC 2016-BNK2 ASB		CF	4	1.A	3,130,806	98.3980	2,990,927	3,039,631	3,046,862	0	(7,109)	0	0	2.860	2.404	MON	7,244	86,933	11/04/2016	11/15/2049
61692A-AA-0	MSC 2019-NUGS A		CF	4	1.A	4,990,625	83.5790	4,178,951	5,000,000	5,005,390	0	3,233	0	0	5.462	2.881	MON	12,895	318,844	03/02/2020	12/15/2036
61769J-BF-7	Morgan Stanley C2019H6 Trust 2019-H6 C			4	1.G	6,812,500	86.6350	6,930,794	8,000,000	7,113,414	0	164,754	0	0	4.154	7.169	MON	27,693	332,320	02/09/2023	06/15/2052
61770Y-AA-3	MSC 2020-CNP A			4	1.A	1,053,672	83.0500	830,501	1,000,000	1,031,296	0	(5,670)	0	0	2.428	1.805	MON	2,023	24,681	12/09/2020	04/05/2042
78397F-AC-7	SGCMS 2020-COVE B		CF	4	1.A	8,996,910	95.9440	8,380,684	8,735,000	8,736,798	0	(56,526)	0	0	2.937	2.290	MON	21,379	256,547	02/25/2020	03/15/2037
78486E-AG-3	Starwood Commerc2021LIH gage T 2021-LIH AS		CF	4	1.A	6,570,115	98.8180	6,521,985	6,600,000	6,588,093	0	5,667	0	0	5.768	3.319	MON	18,016	441,433	11/05/2021	11/15/2036
90276X-AS-4	UBSCM 2018-C11 ASB		CF	4	1.A	711,814	98.9270	683,668	691,083	694,924	0	(1,642)	0	0	4.119	3.651	MON	2,372	28,463	06/28/2018	06/15/2051
90276Y-AF-0	UBSCM 2019-C16 XA			4	1.A FE	9,239,345	4.4170	3,592,667	0	3,899,639	0	(1,005,350)	0	0	1.519	1.768	MON	102,942	1,304,156	03/28/2019	04/15/2052
90353K-AW-9	UBSCM 2018-C13 ASB		CF	4	1.A	1,203,807	98.8340	1,155,126	1,168,749	1,176,968	0	(3,136)	0	0	4.241	3.787	MON	4,131	49,553	09/21/2018	10/15/2051
95001Q-AS-0	WFCM 2018-C46 ASB		CF	4	1.A	3,043,149	98.6830	2,915,605	2,954,514	2,972,916	0	(7,157)	0	0	4.086	3.624	MON	10,060	120,721	08/10/2018	08/15/2051
95002X-BH-7	WFCM 2020-C57 XA			4	1.A FE	2,544,011	8.4680	1,528,077	0	1,582,280	0	(266,213)	0	0	2.051	5.892	MON	30,848	383,714	09/07/2022	08/15/2053
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						247,915,181	XXX	225,650,193	215,073,280	231,909,979	0	(4,090,499)	0	0	XXX	XXX	XXX	1,066,637	17,286,622	XXX	XXX
023765-AA-8	AMER AIRLINE 16-2 AA PTT			1	1.F FE	1,259,000	94.4720	1,189,401	1,259,000	1,259,000	0	0	0	0	3.200	3.200	JD	1,791	40,288	05/02/2016	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT			4	1.E FE	1,713,098	93.8230	1,672,450	1,782,565	1,744,453	0	5,894	0	0	3.350	3.959	AO	12,607	59,716	08/29/2018	10/15/2029
038779-AB-0	ARBYS 2020-1A A2			1	2.C FE	3,830,000	94.9010	3,634,715	3,830,000	3,830,000	0	0	0	0	3.237	3.250	JAJO	21,007	123,977	07/23/2020	07/30/2050
12563L-AN-7	CLIF 2020-1A A			1	1.F FE	2,274,563	91.5050	2,082,309	2,275,611	2,274,984	0	103	0	0	2.080	2.099	MON	1,709	47,333	08/27/2020	09/18/2045
22534L-AA-0	Credit Acceptanc20221A oan Tr 2022-1A A			4	1.A FE	5,796,446	99.9870	5,797,012	5,797,749	5,797,658	0	398	0	0	4.600	4.654	MON	11,853	266,697	06/08/2022	06/15/2032
22970*-AA-8	BNSF LEASE PP			1	1.D PL	2,415,463	93.5280	2,259,135	2,415,463	2,415,463	0	0	0	0	4.070	4.105	MON	4,369	98,562	03/04/2015	05/15/2034
233046-AK-7	DNKN 2019-1A A2II			1	2.B FE	4,737,500	98.5110	4,666,936	4,737,500	4,737,500	0	0	0	0	4.021	4.041	FMAN	21,695	190,495	03/20/2019	05/20/2049
25755T-AH-3	DPABS 2017-1A A23			1	2.A FE	7,554,699	97.2290	7,311,591	7,520,000	7,539,175	0	(6,855)	0	0	4.118	4.031	JAJO	56,773	309,674	06/20/2017	07/25/2047
28932M-AG-0	ELM RD GENERATING STAT			1	1.F FE	442,878	97.3740	431,248	442,878	442,878	0	0	0	0	4.673	4.671	JJ	9,313	20,696	01/12/2011	01/19/2031
34417M-AB-3	FOCUS 2017-1A A2II			1	2.B FE	3,808,688	97.7140	3,615,423	3,700,000	3,731,571	0	(12,329)	0	0	5.093	4.726	JAJO	31,930	188,441	07/10/2017	04/30/2047
380241-AA-7	20221 2022-1 A2			1	2.C FE	9,850,000	99.9040	9,840,542	9,850,000	9,850,000	0	0	0	0	6.864	6.922	JAJO	114,562	676,104	08/12/2022	10/30/2052
59524E-AA-0	MID-ATLANTIC MILITARY CO			4	1.D FE	483,333	100.0250	483,452	483,333	483,333	0	0	0	0	5.671	5.671	FA	11,421	27,410	07/28/2005	08/01/2025
64830R-AC-6	New Residential 2022SFR2 Loan 2022-SFR2 B			4	1.D FE	4,661,078	95.3130	4,765,669	5,000,000	4,804,358	0	60,080	0	0	3.750	5.293	MON	15,625	171,875	08/03/2022	09/04/2039

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
69410T-AA-3	PACEWell 8 Trust20231 2023-1 A			4	1.A FE	4,631,810	96.9380	4,691,652	4,839,873	4,610,591	0	(43,598)	0	0	5.500	5.464	MON	15,528	268,088	03/31/2023	02/10/2062
72703P-AC-7	PLNT 2019-1A A2			1	2.B FE	4,750,000	91.3450	4,338,878	4,750,000	4,750,000	0	0	0	0	3.858	3.877	MJSD	13,235	183,255	11/20/2019	12/05/2049
73019#-AB-8	PNC EQUIP FIN LLC PP			1	1.D	208,532	94.2970	196,640	208,532	208,532	0	0	0	0	3.000	3.000	MS	1,877	6,256	08/17/2012	09/13/2027
85022W-AP-9	SCFT 2020-AA A			1	1.A FE	1,218,045	92.9390	1,132,090	1,218,106	1,217,971	0	(11)	0	0	1.970	1.979	MON	400	23,997	09/16/2020	09/25/2037
87342R-AH-7	BELL 2021-1A A2II			1	2.B FE	9,825,000	87.9810	8,644,142	9,825,000	9,825,000	0	0	0	0	2.294	2.301	FMAN	22,539	225,386	08/11/2021	08/25/2051
88031J-AB-2	TENASKA GEORGIA PARTNERS			1	2.A FE	1,274,858	107.1360	1,365,835	1,274,858	1,274,858	0	0	0	0	9.500	9.490	FA	50,463	121,112	11/03/1999	02/01/2030
89613T-AD-0	Tricon American 2018SFR1 2018-SFR1 D			4	1.A FE	943,750	99.3970	993,967	1,000,000	989,759	0	21,244	0	0	4.168	6.507	MON	3,473	41,680	09/28/2022	05/17/2037
90932Q-AA-4	UNITED AIR 2014-2A PTT			1	1.F FE	1,497,334	97.8870	1,465,694	1,497,334	1,497,334	0	0	0	0	3.750	3.747	MS	18,405	56,150	07/28/2014	09/03/2026
95058X-AH-1	WEN 2019-1A A2II			1	2.B FE	4,449,710	94.2730	4,194,865	4,449,710	4,449,710	0	0	0	0	4.080	4.101	MJSD	8,069	181,674	06/13/2019	06/15/2049
95058X-AP-3	WEN 2022-1A A2II			1	2.B FE	4,873,780	92.8450	4,525,055	4,873,780	4,873,780	0	0	0	0	4.535	4.561	MJSD	9,823	256,340	03/23/2022	03/15/2052
00119M-AA-7	AGL 2020-3A A		D	4	1.A FE	20,000,000	100.0540	20,010,704	20,000,000	20,000,000	0	0	0	0	6.218	4.736	JAJO	269,425	1,398,393	02/12/2020	01/15/2033
50202K-AA-4	Ladder Capital C2021FL2 I Mort SER 2021FL2 CL A		D	4	1.A FE	512,743	99.9630	512,551	512,743	512,743	0	0	0	0	5.712	6.869	MON	1,383	34,248	07/01/2021	12/13/2038
50202K-AC-0	Ladder Capital C2021FL2 I Mort 2021-FL2 AS		D	4	1.A FE	5,000,000	99.6880	4,984,390	5,000,000	5,000,000	0	0	0	0	6.062	9.377	MON	14,312	349,313	07/01/2021	12/13/2038
77340G-AJ-0	ROCKT 2017-2A AR		D	4	1.A FE	4,526,226	100.0720	4,529,492	4,526,226	4,526,226	0	0	0	0	5.938	3.481	JAJO	58,233	303,621	02/12/2020	10/15/2029
92917R-AE-9	VOYA 2019-2A B		D	4	1.C FE	5,000,000	100.3580	5,017,921	5,000,000	5,000,000	0	0	0	0	6.629	5.322	JAJO	67,303	374,508	06/20/2019	07/20/2032
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						117,538,534	XXX	114,353,759	118,070,261	117,646,877	0	24,926	0	0	XXX	XXX	XXX	869,123	6,045,289	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,955,879,717	XXX	2,756,175,387	2,927,303,876	2,926,541,694	0	(5,080,886)	1,581	0	XXX	XXX	XXX	32,469,771	138,517,732	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			1	2.C FE	9,981,545	102.7320	10,016,351	9,750,000	9,841,156	0	(18,709)	0	0	6.500	6.335	MN	80,979	633,750	01/20/2015	05/15/2057
29273R-BA-6	ENERGY TRANSFER PARTNERS				3.A FE	878,125	99.2260	1,240,329	1,250,000	880,047	0	991	0	0	7.850	0.697	FMAN	16,627	109,211	10/31/2016	11/01/2066
29273V-AM-2	ENERGY TRANSFER EQUITY LP			2	3.A FE	1,000,000	100.7770	1,007,769	1,000,000	1,000,000	0	0	0	0	7.125	7.125	MN	9,104	71,250	04/05/2021	05/15/2030
29379V-BN-2	ENTERPRISE PRODUCTS			2	2.B FE	5,000,000	97.5370	4,876,849	5,000,000	5,000,000	0	0	0	0	5.250	5.250	FA	98,438	262,500	08/07/2017	08/16/2077
302570-AW-6	NEXTERA ENERGY			1	2.B FE	1,520,780	98.7470	1,481,210	1,500,000	1,518,267	0	(79)	0	0	6.922	6.336	JAJO	26,536	116,632	03/15/2007	10/01/2066
46626Y-AB-8	JPMORGAN CHASE & CO			2	2.A FE	5,360,551	95.6760	5,339,677	5,581,000	5,361,340	0	789	0	0	5.536	6.406	MJSD	1,717	82,039	12/13/2024	09/30/2034
59156R-BS-6	METLIFE INC			1	2.B FE	6,100,000	117.5040	5,875,188	5,000,000	5,898,165	0	(80,239)	0	0	9.250	6.943	AO	106,632	462,500	05/06/2022	04/08/2038
65339K-CB-4	NEXTERA ENERGY CAPITAL			2	2.B FE	5,000,000	95.0840	4,754,207	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MS	55,944	190,000	12/09/2021	03/15/2082
69352P-AC-7	PPL CAPITAL FUNDING			1	2.B FE	1,654,205	99.5630	2,104,755	2,114,000	1,658,839	0	3,515	0	0	7.251	0.519	MJSD	852	174,005	08/10/2020	03/30/2067
816851-BV-0	SEMPRA ENERGY			2	2.C FE	10,000,000	99.2750	9,927,484	10,000,000	10,000,000	0	0	0	0	6.550	6.550	AO	72,778	0	11/18/2024	04/01/2055
29250N-BP-9	ENBRIDGE INC		A	2	2.C FE	10,000,000	104.6470	10,464,740	10,000,000	10,000,000	0	0	0	0	7.625	7.625	JJ	351,597	762,500	09/15/2022	01/15/2083
000000-00-0	SAN MIGUEL GLOBAL POWER		D	2	5.B GI	250,150	100.1010	250,253	250,000	250,093	0	(57)	0	0	7.000	6.933	AO	3,403	8,750	08/26/2024	10/21/2025
000000-00-0	BANK NEGARA INDONESIA		D	2	3.C FE	238,125	94.9040	237,260	250,000	239,583	0	1,458	0	0	4.300	6.328	MS	2,897	5,375	08/26/2024	03/24/2027
151290-CA-9	CEMEX SAB-SPONS ADR		D	1	3.B FE	494,300	98.2380	491,188	500,000	494,373	0	73	0	0	5.125	5.455	MS	8,043	0	12/11/2024	10/24/2028
404280-BL-2	HSBC HOLDINGS PLC-SPONS		D	2	2.C FE	5,000,000	98.0920	4,904,624	5,000,000	5,000,000	0	0	0	0	6.000	6.000	MN	32,500	300,000	05/15/2017	05/22/2027
G5S64M-AG-1	MAF GLOBAL SECURITIES		D	1	3.A FE	570,938	102.9390	566,165	550,000	568,673	0	(2,265)	0	0	7.875	6.382	MS	10,948	21,656	09/06/2024	06/30/2027
M7301Z-AA-7	NBK TIER 1 LTD		D	2	2.C FE	491,250	98.3110	491,555	500,000	491,266	0	16	0	0	4.500	4.583	MN	2,125	11,250	09/06/2024	05/27/2099
M73022-AA-9	NBK TIER 1 LTD		D	2	2.C FE	238,250	94.8080	237,020	250,000	238,253	0	3	0	0	3.625	3.815	FA	3,197	0	09/06/2024	08/24/2099
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						63,778,219	XXX	64,266,624	63,495,000	63,440,055	0	(94,504)	0	0	XXX	XXX	XXX	884,317	3,211,418	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I	LS		1	2.A FE	7,092,500	100.6420	7,044,940	7,000,000	7,009,587	0	(8,822)	0	0	6.613	6.472	JJ	213,453	462,910	08/18/2011	12/15/2055
89356B-AA-6	TRANSCANADA TRUST		A	2	2.C FE	4,000,000	99.1060	3,964,256	4,000,000	4,000,000	0	0	0	0	5.625	5.625	MN	25,625	225,000	05/13/2015	05/20/2075
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						11,092,500	XXX	11,009,196	11,000,000	11,009,587	0	(8,822)	0	0	XXX	XXX	XXX	239,078	687,910	XXX	XXX
1309999999. Total - Hybrid Securities						74,870,719	XXX	75,275,820	74,495,000	74,449,642	0	(103,326)	0	0	XXX	XXX	XXX	1,123,395	3,899,328	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

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
2419999999. Total - Issuer Obligations						2,679,402,622	XXX	2,497,719,609	2,671,646,957	2,670,406,215	0	(854,432)	0	0	XXX	XXX	XXX	32,751,798	119,471,866	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						118,474,615	XXX	109,449,652	131,172,776	113,968,487	0	(289,981)	1,581	0	XXX	XXX	XXX	440,848	4,685,111	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						279,860,556	XXX	236,240,511	215,575,781	243,414,367	0	(8,834,608)	0	0	XXX	XXX	XXX	1,503,631	23,043,984	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						163,742,876	XXX	159,161,277	163,157,191	163,583,812	0	(5,150)	0	0	XXX	XXX	XXX	1,668,059	8,570,308	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						3,241,480,669	XXX	3,002,571,049	3,181,552,705	3,191,372,881	0	(9,984,171)	1,581	0	XXX	XXX	XXX	36,364,336	155,771,269	XXX	XXX

1.

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

1A	1A ...$ 412,850,244	1B ..$ 36,859,395	1C ..$ 53,085,832	1D ..$ 68,351,318	1E ..$ 140,346,223	1F ..$ 348,427,822	1G ..$ 321,151,981		
1B	2A ...$ 559,684,561	2B ..$ 668,408,217	2C ..$ 398,246,187						
1C	3A ...$ 65,997,890	3B ..$ 45,706,998	3C ..$ 22,514,689						
1D	4A ...$ 12,893,255	4B ..$ 9,095,582	4C ..$ 11,317,394						
1E	5A ...$ 13,578,102	5B ..$ 1,668,866	5C ..$ 1,012,475						
1F	6 .....$ 175,850								

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 Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
172967-MV-0	CITIGROUP			7,000,000.000	1,000.00		6,796,720	0.971	6,796,720	7,000,000	32,399	271,250	0	(203,280)	0	0	(203,280)	0	3.A FE	02/10/2021
19075Q-AE-2	COBANK ACB			10,000,000.000	1,000.00		10,042,300	1.004	10,042,300	10,000,000	161,250	645,000	0	42,300	0	0	42,300	0	2.B FE	08/16/2022
59156R-85-0	METLIFE INC PFD			200,000.000	25.00		4,132,000	20.660	4,132,000	4,186,000	0	237,500	0	52,000	0	0	52,000	0	2.B FE	01/07/2020
665859-85-6	NORTHERN TRUST CORP PREFERRED			53,416.000	25.00		1,074,730	20.120	1,074,730	1,132,419	15,691	62,764	0	(56,621)	0	0	(56,621)	0	2.A FE	03/12/2020
665859-AQ-7	NORTHERN TRUST CORP			5,000,000.000	1,000.00		4,904,850	0.981	4,904,850	4,787,500	57,500	230,000	0	117,350	0	0	117,350	0	2.A FE	12/15/2016
816851-BK-4	SEMPRA ENERGY			5,000,000.000	1,000.00		4,960,150	0.992	4,960,150	4,970,950	51,458	243,750	0	91,250	0	29,050	62,200	0	2.C FE	06/10/2020
89832Q-AD-1	TRUIST FINANCIAL CORP	LS		5,000,000.000	1,000.00		4,992,350	0.998	4,992,350	5,000,000	80,000	240,000	0	(7,650)	0	0	(7,650)	0	2.C FE	12/09/2019
902973-AZ-9	U S BANCORP	LS		2,500,000.000	1,000.00		2,469,250	0.988	2,469,250	2,718,750	27,972	132,500	0	(249,500)	0	0	(249,500)	0	2.B FE	08/31/2020
06738C-82-8	BARCLAYS BK		D	4,000,000.000	10,000.00		4,157,240	1.039	4,157,240	4,000,000	11,161	251,120	0	157,240	0	0	157,240	0	3.A FE	06/01/2005
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							43,529,590	XXX	43,529,590	43,795,619	437,431	2,313,884	0	(56,911)	0	29,050	(85,961)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							43,529,590	XXX	43,529,590	43,795,619	437,431	2,313,884	0	(56,911)	0	29,050	(85,961)	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							43,529,590	XXX	43,529,590	43,795,619	437,431	2,313,884	0	(56,911)	0	29,050	(85,961)	0	XXX	XXX

1.

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

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0		
1B	2A ...$ 5,979,580	2B ..$ 16,643,550	2C ..$ 9,952,500						
1C	3A ...$ 10,953,960	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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
02079K-10-7	ALPHABET CLASS C			108,294.000	20,623,509	190.440	20,623,509	7,748,441	0	64,976	0	5,361,636	0	5,361,636	0	01/14/2020	
023135-10-6	AMAZON.COM INC			21,600.000	4,738,824	219.390	4,738,824	3,313,656	0	0	0	1,456,920	0	1,456,920	0	11/23/2020	
025932-10-4	AMERICAN FINANCIAL GROUP			144,206.000	19,746,128	136.930	19,746,128	17,700,394	0	1,359,863	0	2,601,476	0	2,601,476	0	07/16/2021	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			2,123.000	139,545	65.730	139,545	164,612	0	0	0	(65,155)	0	(65,155)	0	02/24/2022	
316773-10-0	FIFTH THIRD BANCORP			671,145.000	28,376,011	42.280	28,376,011	19,081,329	248,324	953,026	0	5,228,220	0	5,228,220	0	03/13/2023	
320209-10-9	FIRST FINANCIAL BANCORP			391,696.000	10,528,788	26.880	10,528,788	9,970,312	0	368,194	0	1,226,008	0	1,226,008	0	06/14/2021	
36828A-10-1	GE VERNOVA LLC COMMON			14,992.000	4,931,319	328.930	4,931,319	2,022,135	3,748	0	0	2,909,184	0	2,909,184	0	04/02/2024	
369604-30-1	GENERAL ELECTRIC CO			74,763.000	12,469,721	166.790	12,469,721	10,471,529	20,934	58,659	0	1,998,192	0	1,998,192	0	05/08/2024	
501044-10-1	KROGER CO			16,666.000	1,019,126	61.150	1,019,126	1,023,552	0	0	0	(4,426)	0	(4,426)	0	12/11/2024	
594918-10-4	MICROSOFT CORP			39,804.000	16,777,386	421.500	16,777,386	7,698,441	0	118,922	0	1,647,776	0	1,647,776	0	05/08/2024	
70450Y-10-3	PAYPAL HOLDINGS INC			4,832.000	412,411	85.350	412,411	302,290	0	0	0	115,678	0	115,678	0	02/24/2022	
747525-10-3	QUALCOMM			27,939.000	4,291,989	153.620	4,291,989	5,027,478	0	71,244	0	(735,489)	0	(735,489)	0	05/08/2024	
760841-20-5	RESCAP LIQUIDATING TRUST			11,208.000	1,692	0.151	1,692	5,380	0	0	0	(5,032)	0	(5,032)	0	03/27/2014	
78467J-10-0	SS&C TECHNOLOGIES			308,869.000	23,406,093	75.780	23,406,093	18,608,375	0	296,938	0	4,493,852	0	4,493,852	0	05/08/2024	
854502-10-1	STANLEY BLACK & DECKER INC			4,094.000	328,707	80.290	328,707	320,256	0	13,346	0	(72,914)	0	(72,914)	0	04/25/2023	
902973-30-4	U S BANCORP			105,446.000	5,043,482	47.830	5,043,482	2,406,278	52,723	207,729	0	479,779	0	479,779	0	02/27/2001	
G5960L-10-3	MDT			26,002.000	2,077,040	79.880	2,077,040	2,149,323	18,201	72,286	0	(65,005)	0	(65,005)	0	11/21/2022	
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS		D	21,856.000	4,316,341	197.490	4,316,341	3,076,527	13,476	20,111	0	1,239,814	0	1,239,814	0	03/22/2024	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					159,228,112	XXX	159,228,112	111,090,308	357,406	3,605,294	0	27,810,514	0	27,810,514	0	XXX	XXX
31337#-10-5	FHLB CINCINNATI	RF		154,624.000	15,462,400	100.000	15,462,400	15,462,399	0	1,406,932	0	0	0	0	0	05/07/2024	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					15,462,400	XXX	15,462,400	15,462,399	0	1,406,932	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					174,690,512	XXX	174,690,512	126,552,707	357,406	5,012,226	0	27,810,514	0	27,810,514	0	XXX	XXX
024526-77-4	American Beacon Small Cap Value R6			4,674.627	115,183	24.640	115,183	115,414	0	9,194	0	(1,309)	0	(1,309)	0	12/31/2024	
04314H-56-8	Artisan High Income Institutional			9,803.867	89,215	9.100	89,215	91,204	0	8,740	0	686	0	686	0	12/31/2024	
057071-85-4	Baird Aggregate Bond Inst			34,146.800	329,517	9.650	329,517	325,067	0	15,006	0	(7,171)	0	(7,171)	0	12/31/2024	
207019-70-4	Conestoga Small Cap Institutional			2.449	195	79.500	195	179	0	0	0	16	0	16	0	12/31/2024	
256206-50-9	Dodge & Cox Stock X			4,129.543	1,062,077	257.190	1,062,077	1,072,650	0	60,603	0	(178,097)	0	(178,097)	0	12/31/2024	
256206-80-6	Dodge & Cox Balanced X			11,809.072	1,201,101	101.710	1,201,101	1,236,471	0	75,738	0	(102,326)	0	(102,326)	0	12/31/2024	
298706-82-1	American Funds EuroPacific Gr R6			9,940.896	534,025	53.720	534,025	496,559	0	39,091	0	(9,742)	0	(9,742)	0	12/31/2024	
31635T-10-4	Fidelity Inflation Protected Bond Index			987.290	8,777	8.890	8,777	9,243	0	204	0	(148)	0	(148)	0	12/31/2024	
411512-52-8	Harbor Capital Appreciation Retirement			44,113.095	5,034,627	114.130	5,034,628	4,022,533	0	492,556	0	766,244	0	766,244	0	12/31/2024	
683974-60-4	Oppenheimer Developing Markets I			8,746.195	332,705	38.040	332,705	355,544	0	1,380	0	(4,635)	0	(4,635)	0	12/31/2024	
74254U-44-0	Principal Short-Term Income Inst			23,815.983	285,316	11.980	285,315	286,016	0	11,197	0	3,572	0	3,572	0	12/31/2024	
779562-20-6	T. Rowe Price New Horizons I			7,835.399	440,506	56.220	440,506	520,490	0	20,497	0	(2,507)	0	(2,507)	0	12/31/2024	
77957Y-40-3	T Rowe Price Mid Cap Value I			8,533.367	271,702	31.840	271,702	299,451	0	34,209	0	(28,734)	0	(28,734)	0	12/31/2024	
872797-17-0	T Rowe Price Retirement Balanced Fund I			52,545.418	696,752	13.260	696,752	675,288	0	25,963	0	14,517	0	14,517	0	12/31/2024	
872797-18-8	T Rowe Price Retirement 2065 Fund I			1,113.569	14,320	12.860	14,320	15,105	0	293	0	(785)	0	(785)	0	12/31/2024	
872797-19-6	T Rowe Price Retirement 2060 Fund I			2,051.124	34,028	16.590	34,028	31,317	0	659	0	2,665	0	2,665	0	12/31/2024	
872797-21-2	T Rowe Price Retirement 2055 Fund I			182.824	3,638	19.900	3,638	3,348	0	72	0	282	0	282	0	12/31/2024	
872797-22-0	T Rowe Price Retirement 2050 Fund I			329.633	6,240	18.930	6,240	5,751	0	130	0	(5,747)	0	(5,747)	0	12/31/2024	
872797-23-8	T Rowe Price Retirement 2045 Fund I			8,490.171	188,991	22.260	188,991	174,500	0	4,087	0	14,231	0	14,231	0	12/31/2024	
872797-24-6	T Rowe Price Retirement 2040 Fund I			305.389	9,336	30.570	9,336	8,683	0	229	0	(35,920)	0	(35,920)	0	12/31/2024	
872797-25-3	T Rowe Price Retirement 2035 Fund I			25,925.624	545,734	21.050	545,734	511,184	0	13,956	0	29,506	0	29,506	0	12/31/2024	
872797-26-1	T Rowe Price Retirement 2030 Fund I			10,357.054	265,244	25.610	265,244	252,876	0	9,342	0	9,450	0	9,450	0	12/31/2024	

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
872797-27-9	T Rowe Price Retirement 2025 Fund I			53,770.705	889,905	16.550	889,905	859,733	0	37,518	0	26,792	0	26,792	0	12/31/2024	
872797-28-7	T Rowe Price Retirement 2020 Fund I			18,866.426	350,538	18.580	350,538	339,761	0	15,389	0	1,477	0	1,477	0	12/31/2024	
872797-29-5	T Rowe Price Retirement 2015 Fund I			4,171.582	52,395	12.560	52,395	50,720	0	2,162	0	1,595	0	1,595	0	12/31/2024	
89154X-52-6	Touchstone Mid Cap Growth Inst			18,288.730	758,982	41.500	758,982	550,179	0	20,073	0	89,798	0	89,798	0	12/31/2024	
89155T-64-9	Touchstone Mid Cap Institutional			2,468.395	136,872	55.450	136,873	91,095	0	3,443	0	7,677	0	7,677	0	12/31/2024	
921908-87-7	Vanguard Real Estate Index Admiral			785.987	99,278	126.310	99,278	99,780	0	5,680	0	6,319	0	6,319	0	12/31/2024	
921937-60-3	Vanguard Total Bond Market Index Admiral			11,464.465	108,683	9.480	108,683	120,169	0	4,971	0	(1,220)	0	(1,220)	0	12/31/2024	
921943-80-9	Vanguard Developed Markets Index Admiral			1,615.501	24,814	15.360	24,814	22,031	0	3,154	0	(65)	0	(65)	0	12/31/2024	
922908-64-5	Vanguard Mid Cap Index Fund - Admiral			2,224.968	727,275	326.870	727,275	440,021	0	11,571	0	86,329	0	86,329	0	12/31/2024	
922908-68-6	Vanguard Small Cap Index Fund - Admiral			8,024.476	924,099	115.160	924,099	581,435	0	12,652	0	104,077	0	104,077	0	12/31/2024	
922908-71-0	Vanguard 500 Index Fund - Admiral			5,352.975	2,905,381	542.760	2,905,381	1,632,946	0	37,942	0	550,125	0	550,125	0	12/31/2024	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					18,447,451	XXX	18,447,452	15,296,743	0	977,701	0	1,336,952	0	1,336,952	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					18,447,451	XXX	18,447,452	15,296,743	0	977,701	0	1,336,952	0	1,336,952	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					193,137,963	XXX	193,137,964	141,849,450	357,406	5,989,927	0	29,147,466	0	29,147,466	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					236,667,553	XXX	236,667,554	185,645,069	794,837	8,303,811	0	29,090,555	29,050	29,061,505	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		10/01/2024	Interest Capitalization		1,291	1,291	0
690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35		05/22/2024	STIFEL NICHOLAS		2,508,900	2,508,900	12,065
690353-C9-6	DFC 5.490% 01/15/30		05/17/2024	BANK OF NEW YORK		4,990,566	4,990,566	23,974
0109999999. Subtotal - Bonds - U.S. Governments						7,500,757	7,500,757	36,039
000000-00-0	PNG GOVT INTL BOND SOVEREIGN 8.375% 10/04/28	D	08/13/2024	Various		488,950	500,000	14,796
46513J-B4-2	STATE OF ISRAEL SOVEREIGN 3.875% 07/03/50	D	10/25/2024	JEFFERIES & CO		2,802,000	4,000,000	49,514
0309999999. Subtotal - Bonds - All Other Governments						3,290,950	4,500,000	64,310
31395W-VF-1	FHR FHR 3012 GZ 6.000% 08/15/35		12/01/2024	Interest Capitalization		78,781	78,781	0
341271-AH-7	FLORIDA ST BRD OF ADMIN FIN CO GENERAL 5.526% 07/01/34		04/18/2024	MORGAN STANLEY FIXED INC		5,500,000	5,500,000	0
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.650% 09/01/30		05/17/2024	BARCLAYS		3,000,000	3,000,000	7,384
62630W-NY-9	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.650% 09/21/26		10/02/2024	BARCLAYS		1,500,000	1,500,000	3,805
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.650% 06/30/28		07/02/2024	BARCLAYS		3,500,000	3,500,000	2,692
0909999999. Subtotal - Bonds - U.S. Special Revenues						13,578,781	13,578,781	13,881
00840C-AA-5	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note A 4.250% 12/15/31		05/29/2024	Various		5,234,290	5,234,290	0
00840C-AB-3	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note B 5.250% 12/15/31		05/29/2024	Various		1,057,855	1,057,855	0
025816-DD-8	AMERICAN EXPRESS CO 5.250% 02/13/26		11/04/2024	MIZUHO SECURITIES USA INC		2,008,160	2,000,000	27,403
02665W-FA-4	AMERICAN HONDA FINANCE 5.040% 02/12/25		06/20/2024	TD SECURITIES		1,501,650	1,500,000	9,562
02665W-FM-8	AMERICAN HONDA FINANCE 4.990% 01/12/26		07/10/2024	BANK of AMERICA SEC		1,100,000	1,100,000	0
05351W-AC-7	AVANGRID INC 3.200% 04/15/25		07/31/2024	BARCLAYS		801,976	815,000	7,679
05531F-BE-2	BB&T CORPORATION 3.700% 06/05/25		12/03/2024	BARCLAYS		2,304,465	2,317,000	42,626
07911E-AA-0	BELLEVUE 10 APTS LLC 4.490% 04/01/60		09/05/2024	STERN		1,500,000	1,500,000	675
12515G-AJ-6	CD Commercial Mo2017CD3 rust 2017-CD3 XA 0.949% 02/10/50		04/25/2024	DEUTSCHE BANK		266,633	0	10,235
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		11/01/2024	Interest Capitalization		0	0	0
134429-BR-9	CAMPBELL SOUP CO 5.250% 10/13/54		11/08/2024	Various		13,399,668	13,907,000	81,124
14149Y-BT-4	CARDINAL HEALTH INC 5.750% 11/15/54		11/13/2024	BANK of AMERICA SEC		9,960,500	10,000,000	0
172967-NM-9	CITIGROUP 6.018% 03/17/26		09/19/2024	INTL FCSTONE FINANCIAL INC		904,068	900,000	516
17325F-BH-0	CITIBANK NA 5.198% 08/06/26		07/30/2024	CITIGROUP GLOBAL MKTS		565,000	565,000	0
17327C-AP-8	CITIGROUP INC 5.184% 01/25/26		09/24/2024	INTL FCSTONE FINANCIAL INC		450,360	450,000	4,667
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		10/22/2024	Various		2,881,680	2,900,000	35,150
19828T-AC-0	COLUMBIA PIPELINES OPCO 6.544% 11/15/53		06/06/2024	MORGAN STANLEY FIXED INC		10,774,100	10,000,000	39,991
20826F-BU-9	CONOCOPHIL CO 5.200% 06/01/45		12/30/2024	Tax Free Exchange		2,998,359	3,000,000	13,000
233063-AW-6	DBJPM 2020-C9 XA 1.700% 09/15/53		01/30/2024	BARCLAYS		32,568	0	0
26441C-CF-0	DUKE ENERGY 5.800% 06/15/54		06/05/2024	PNC CAPITAL MARKETS		9,943,500	10,000,000	0
27636A-AA-0	EASTERN ENERGY GAS 5.650% 10/15/54		11/06/2024	MITSUBISHI UFJ SECURITIES		9,685,400	10,000,000	43,944
30231G-BG-6	EXXON MOBIL CORP 4.327% 03/19/50		12/24/2024	BARCLAYS		5,023,708	6,108,000	71,212
302520-AC-5	FNB CORP 5.150% 08/25/25		10/24/2024	KEY BANC-MCDONALD		768,769	769,000	6,601
31664Q-AA-2	5TH AND MENDOCINO PARTNE 4.450% 03/01/63		12/31/2024	STERN		4,485,000	4,485,000	0
337738-AV-0	FISERV INC 4.400% 07/01/49		11/07/2024	SUSQUEHANNA		4,456,515	5,250,000	81,492
340711-AW-0	FLORIDA GAS TRANSMISSION 4.350% 07/15/25		07/19/2024	BARCLAYS		890,199	900,000	761
437076-CY-6	HOME DEPOT 4.820% 12/24/25		06/17/2024	J P MORGAN SEC		500,000	500,000	0
438516-CT-1	HONEYWELL INTERNATIONAL INC 5.250% 03/01/54		05/02/2024	MORGAN STANLEY FIXED INC		1,920,460	2,000,000	18,958
44701Q-BG-6	HUNTSMAN INTL LLC 5.700% 10/15/34		09/24/2024	BANK of AMERICA SEC		9,964,000	10,000,000	0
45410E-AA-6	SAMMAAN CAPITAL LTD 9.700% 07/03/27		08/14/2024	DEUTSCHE BANK		493,125	500,000	17,918
461070-AW-4	INTERSTATE P&L CO 5.450% 09/30/54		09/04/2024	GOLDMAN SACHS		1,992,260	2,000,000	0
465685-AD-7	ITC HOLDINGS CORP 6.375% 09/30/36		02/20/2024	J P MORGAN SEC		3,685,086	3,636,000	91,430
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		10/01/2024	Interest Capitalization		0	0	0
46647P-ER-3	JPMORGAN CHASE & CO 4.946% 10/22/35		10/15/2024	J P MORGAN SEC		8,000,000	8,000,000	0
476556-CP-8	JERSEY CENTRAL PWR & LT 6.400% 05/15/36		05/03/2024	KEY BANC-MCDONALD		10,378,900	10,000,000	305,778
517834-AF-4	LAS VEGAS SANDS CORP 3.900% 08/08/29		08/26/2024	MARKET AXESS		470,210	500,000	1,029
52637H-AA-2	LEO8CARTERSVILLE LLC 4.450% 04/01/62		11/29/2024	STERN		7,000,000	7,000,000	0
58013M-FW-9	MCDONALD'S CORP 5.450% 08/14/53		11/06/2024	Various		10,510,813	10,750,000	135,077
58769J-AV-9	MERCEDES-BENZ FIN NA 5.120% 07/31/26		07/29/2024	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	0
594918-CC-6	MICROSOFT CORP 2.525% 06/01/50		11/07/2024	SUSQUEHANNA		4,798,575	7,500,000	82,589
609207-AW-5	MONDELEZ INTERNATIONAL INC 2.625% 09/04/50		12/30/2024	J P MORGAN SEC		16,472,984	27,917,000	238,167
61747Y-FN-0	MORGAN STANLEY 5.510% 04/13/28		04/17/2024	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
63743H-FV-9	NATIONAL RURAL UTILITIES 4.890% 12/03/25		11/01/2024	MIZUHO SECURITIES USA INC		2,700,000	2,700,000	0
65473Q-AX-1	NISOURCE FINANCE CORP 5.950% 06/15/41		04/09/2024	FTN FINANCIAL SECURITIES		433,323	426,000	8,167
665501-AN-2	NORTHERN NAT GAS 5.625% 02/01/54		01/29/2024	BANK of AMERICA SEC		999,850	1,000,000	0
674599-CF-0	OCCIDENTAL PETROLEUM CORP 4.625% 06/15/45		09/24/2024	OPPENHEIMER & CO		1,752,723	2,100,000	26,979
674599-CL-7	OCCIDENTAL PETROLEUM CORP 4.100% 02/15/47		09/24/2024	OPPENHEIMER & CO		839,821	1,095,000	4,988
674599-DH-5	OCCIDENTAL PETROLEUM CORP 7.950% 06/15/39		03/21/2024	MARKET AXESS		424,941	364,000	8,038
678858-BT-7	OKLAHOMA GAS & ELECTRIC 3.800% 08/15/28		11/26/2024	CLIC SP2 MVA 5008000		2,911,215	3,000,000	31,983
682680-BX-0	ONEOK INC 4.250% 09/15/46		02/27/2024	Tax Free Exchange		1,978,768	2,000,000	38,250
74460W-AH-0	PUBLIC STORAGE 5.350% 08/01/53		11/06/2024	GOLDMAN SACHS		4,880,600	5,000,000	71,333
747525-AK-9	QUALCOMM 4.800% 05/20/45		11/07/2024	BARCLAYS		2,012,034	2,168,000	48,563
758750-AP-8	REGAL BELOIT 6.400% 04/15/33		04/12/2024	Tax Free Exchange		19,509,875	19,500,000	58,933
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		03/01/2024	Interest Capitalization		0	0	0
822905-AE-5	SHELL FINANCE 4.000% 05/10/46		10/03/2024	Tax Free Exchange		4,925,151	5,000,000	82,222
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP 4.500% 10/20/25		09/11/2024	GOLDMAN SACHS		792,891	796,875	5,180
857449-AD-4	STATE STREET BANK & TRUST 4.950% 11/25/26		11/20/2024	MORGAN STANLEY FIXED INC		1,800,000	1,800,000	0
871829-BH-9	SYSCO CORP 4.450% 03/15/48		11/13/2024	Various		4,493,667	5,361,000	39,098
88163V-AD-1	TEVA PHARM FIN CO LLC 6.150% 02/01/36		09/17/2024	MORGAN STANLEY FIXED INC		258,925	250,000	2,007
89169D-AG-6	Towd Point Mortg20173 t 3.901% 07/25/57		10/02/2024	PERFORMANCE TRUST CAPITAL		9,169,889	10,324,998	2,239
89236T-ML-6	TOYOTA 5.260% 08/07/26		08/06/2024	MIZUHO SECURITIES USA INC		4,385,000	4,385,000	0
89236T-MR-3	TOYOTA 4.940% 04/10/26		10/07/2024	CITIGROUP GLOBAL MKTS		1,600,000	1,600,000	0
89788J-AA-7	TRUIST BANK 1.500% 03/10/25		05/30/2024	BANK of AMERICA SEC		193,602	200,000	675
91324P-FE-7	UNITEDHEALTH GROUP INC 4.990% 07/15/26		07/23/2024	WELLS FARGO		400,000	400,000	0
920253-AF-8	VALMONT INDUSTRIES 5.000% 10/01/44		04/18/2024	BANK of AMERICA SEC		4,209,800	5,000,000	14,583
92343V-GB-4	VERIZON COMMUNICATIONS 3.550% 03/22/51		07/10/2024	US BANCORP		7,350,800	10,000,000	107,486
92840V-AL-6	VISTRA OPERATIONS CO LLC 5.125% 05/13/25		11/19/2024	GOLDMAN SACHS		2,058,885	2,058,000	2,051
928668-CJ-9	VOLKSWAGEN GROUP AMERICA 5.550% 08/14/26		08/07/2024	GOLDMAN SACHS		500,000	500,000	0
V0014R-AC-4	ACCESS TECHNOLOGY 6.125% 09/21/26		09/05/2024	GOLDMAN SACHS		475,000	500,000	14,292
000000-00-0	ERO COPPER CORP 6.500% 02/15/30	A	09/03/2024	JEFFERIES & CO		246,875	250,000	858
000000-00-0	ST MARYS CEMENT INC 5.750% 04/02/34	A	08/28/2024	MARKET AXESS		762,405	750,000	17,609
009089-AA-1	AIR CANADA 2013-1A PTT 4.125% 05/15/25	A	09/30/2024	HILLTOP SECURITIES INC.		505,889	509,194	7,935
06367U-EQ-6	BANK OF MONTREAL 5.240% 08/21/26	A	08/20/2024	MIZUHO SECURITIES USA INC		2,500,000	2,500,000	0
06418G-AM-9	BANK OF NOVA SCOTIA 5.490% 09/08/28	A	09/04/2024	SCOTIA		1,000,000	1,000,000	0
13607L-8D-8	CANADIAN IMPERIAL BANK 5.430% 06/28/27	A	06/24/2024	CIBC WORLD MARKET		4,000,000	4,000,000	0
71644E-AG-7	PETRO-CANADA 5.950% 05/15/35	A	01/05/2024	JEFFERIES & CO		5,017,950	5,000,000	44,625
92660F-AT-1	VIDEOTRON LTD / LTEE 5.700% 01/15/35	A	11/04/2024	J P MORGAN SEC		9,994,000	10,000,000	0
000000-00-0	SEPLAT ENERGY PL 7.750% 04/01/26	D	09/05/2024	MARKET AXESS		499,650	500,000	17,007
000000-00-0	TULLOW OIL PLC 10.250% 05/15/26	D	09/05/2024	JPM FUNDS RECAP		482,500	500,000	15,802
000000-00-0	STILLWATER MINING CO 4.000% 11/16/26	C	09/05/2024	MARKET AXESS		709,200	750,000	9,167
000000-00-0	CORURIPE NETHERLANDS BV 10.000% 02/10/27	D	10/31/2024	Various		571,875	600,000	8,056
000000-00-0	INDIA CLEAN ENERGY HLDG 4.500% 04/18/27	D	08/27/2024	BANK of AMERICA SEC		701,925	750,000	12,188
000000-00-0	MEXICO CITY ARPT TRUST 3.875% 04/30/28	D	08/13/2024	JEFFERIES & CO		712,125	750,000	8,396
000000-00-0	WE SODA INV HOLDING PLC 9.500% 10/06/28	D	08/16/2024	BARCLAYS LONDON		775,485	750,000	26,323
000000-00-0	YAPI VE KREDI BANKASI AS 9.743% 04/04/29	D	08/23/2024	MARKET AXESS		514,150	500,000	7,172
000000-00-0	MONG DUONG FIN HLDGS BV 5.125% 05/07/29	D	07/24/2024	MARKET AXESS		1,054,158	1,096,265	12,173
000000-00-0	TELECOM OF TRIN & TOBAGO 8.875% 10/18/29	D	09/03/2024	OPPENHEIMER & CO		501,250	500,000	16,764
000000-00-0	MELCO RESORTS FINANCE 5.375% 12/04/29	D	08/26/2024	JANE STREET EXECUTION SERVICES		318,917	350,000	4,337
000000-00-0	WYNN MACAU LTD 5.125% 12/15/29	D	08/26/2024	BARCLAYS LONDON		229,685	250,000	2,563
000000-00-0	ADANI PORTS AND SPECIAL 3.100% 02/02/31	D	07/25/2024	JPM FUNDS RECAP		813,400	1,000,000	14,983
000000-00-0	3R LUX SARL 9.750% 02/05/31	D	09/03/2024	STANDARD CHARTERED BANK		813,750	750,000	5,891
000000-00-0	GENM CAPITAL LABUAN 3.882% 04/19/31	D	09/03/2024	GOLDMAN SACHS		674,888	750,000	10,918
000000-00-0	CORPORACION INMOBILIARIA 3.625% 05/13/31	D	08/28/2024	JEFFERIES & CO		660,000	750,000	8,005
000000-00-0	SAMARCO MINERACAO SA 9.000% 06/30/31	D	08/09/2024	BANK of AMERICA SEC		461,200	500,000	0
000000-00-0	SAMARCO MINERACAO SA 9.000% 06/30/31	D	12/31/2024	Interest Capitalization		22,753	22,753	0
000000-00-0	BURGAN BANK 2.750% 12/15/31	D	05/22/2024	JEFFERIES & CO		1,148,875	1,300,000	15,790
000000-00-0	FREEPORT INDONESIA PT 5.315% 04/14/32	D	08/16/2024	GOLDMAN SACHS		499,200	500,000	9,227
000000-00-0	GCC SAB DE CV 3.614% 04/20/32	D	09/03/2024	BARCLAYS		665,625	750,000	10,089
000000-00-0	CONTINUUM GRN SPV CO-ISS 7.500% 06/26/33	D	08/27/2024	BANK of AMERICA SEC		512,700	500,000	6,458
000000-00-0	TRUST FIBRAUNO 7.375% 02/13/34	D	08/28/2024	MARKET AXESS		256,750	250,000	819
000000-00-0	MV24 CAPITAL BV 6.748% 06/01/34	D	11/15/2024	BARCLAYS LONDON		381,833	394,150	12,338
000000-00-0	BBVA BANCOMER SA TEXAS 5.875% 09/13/34	D	09/04/2024	BARCLAYS		485,000	500,000	14,035

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000000-00-0	ADANI TRANS STEP-ONE LTD 4.250% 05/21/36	D	08/27/2024	WELLS FARGO		328,232	377,500	4,367
000000-00-0	TRANSJAMAICAN HIGHWAY 5.750% 10/10/36	D	08/20/2024	JEFFERIES & CO		407,905	445,798	2,919
000000-00-0	ACWA POWER MGMT INVST 5.950% 12/15/39	D	09/04/2024	Morgan Stanley		405,579	408,643	5,403
000000-00-0	TRUST FIBRAUNO 6.950% 01/30/44	D	08/28/2024	MARKET AXESS		692,325	750,000	4,199
000000-00-0	SOCIEDAD QUIMICA Y MINER 4.250% 01/22/50	D	08/28/2024	MARKET AXESS		399,530	500,000	2,184
000000-00-0	FRESNILLO PLC 4.250% 10/02/50	D	08/28/2024	MARKET AXESS		389,930	500,000	8,677
00109A-AB-3	AES PANAMA GENERATION HL 4.375% 05/31/30	D	08/27/2024	SMBC NIKKO		433,103	482,566	5,161
00723L-2C-2	ADNOC MURBAN RSC LTD 5.125% 09/11/54	D	11/07/2024	JEFFERIES & CO		4,643,750	5,000,000	40,573
007866-AE-6	AEROPUERTOS DOMINICANOS 7.000% 06/30/34	D	06/27/2024	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	0
03512T-AF-8	ANGLOGOLD 3.375% 11/01/28	D	09/05/2024	MARKET AXESS		467,550	500,000	5,859
05565E-CN-3	BMW US Capital LLC 5.290% 08/13/26	C	08/07/2024	BARCLAYS		1,100,000	1,100,000	0
06326B-AA-7	BANK LEUMI LE-ISRAEL 3.275% 01/29/31	D	09/17/2024	MORGAN STANLEY FIXED INC		475,625	500,000	2,274
090978-AA-5	BIOCON BIOLOGICS GLOBAL 6.670% 10/09/29	D	10/02/2024	HONG KONG SHANGHAI BK		742,808	750,000	0
10554T-AD-7	BRASKEM NETHERLANDS 4.500% 01/31/30	D	08/13/2024	BANK of AMERICA SEC		655,125	750,000	1,313
11952A-AA-0	BUFFALO ENERGY MX HLDGS 7.875% 02/15/39	D	01/17/2024	Various		10,045,340	10,000,000	0
12642K-AB-0	CSN ISLANDS XI CORP 6.750% 01/28/28	D	08/26/2024	J P MORGAN SEC		721,875	750,000	4,219
12659B-AA-2	CT TRUST 5.125% 02/03/32	D	08/26/2024	J P MORGAN SEC		225,000	250,000	890
15132H-AJ-0	CENCOSUD SA 5.950% 05/28/31	D	08/27/2024	BBVA		518,500	500,000	7,438
16882L-AA-0	CHILE ELECTRICITY LUX 5.580% 10/20/35	D	10/08/2024	Various		10,030,000	10,000,000	0
200447-AN-0	COMISION FEDERAL DE ELEC 5.700% 01/24/30	D	09/17/2024	HONG KONG SHANGHAI BK		249,455	250,000	0
201281-AA-0	JSCB AGROBANK 9.250% 10/02/29	D	09/25/2024	SOCIETE GENERALE		247,558	250,000	0
21987B-AR-9	CODELCO INC 4.250% 07/17/42	D	08/27/2024	HONG KONG SHANGHAI BK		206,875	250,000	1,210
268317-AU-8	ELECTRICITE DE FRANCE 4.500% 09/21/28	D	11/26/2024	CLIC SP2 MVA 5008000		984,035	1,000,000	8,125
29290W-AA-5	ENERGEAN ISRAEL FINANCE 8.500% 09/30/33	D	09/16/2024	MORGAN STANLEY FIXED INC		241,250	250,000	9,858
39541E-AA-1	GREENSAIF PIPELINES BIDC 6.129% 02/23/38	D	11/26/2024	CLIC SP2 MVA 5008000		4,064,608	4,000,000	63,333
39541E-AE-3	GREENSAIF PIPELINES BIDC 6.103% 08/23/42	D	07/17/2024	J P MORGAN SEC HI-YIELD		7,000,000	7,000,000	0
400131-AH-1	GRUMA SAB DE CV 5.390% 12/09/34	D	12/04/2024	BANK of AMERICA SEC		10,000,000	10,000,000	0
400131-AJ-7	GRUMA SAB DE CV 5.761% 12/09/54	D	12/04/2024	BANK of AMERICA SEC		10,000,000	10,000,000	0
400666-AA-1	GUARA NORTE SARL 5.198% 06/15/34	D	11/21/2024	BANK of AMERICA SEC		388,816	414,075	9,387
404280-EL-9	HSBC HOLDINGS PLC-SPONS 5.874% 11/18/35	D	11/12/2024	HONG KONG SHANGHAI BK		5,000,000	5,000,000	0
46128M-AT-8	INVERSIONES CMPC SA 6.125% 02/26/34	D	02/22/2024	Various		9,976,720	10,000,000	0
47214B-AC-2	JBS USA HOLD/FOOD/LUX CO 6.750% 03/15/34	D	11/27/2024	Tax Free Exchange		548,012	500,000	6,750
49647Q-AA-6	KINGSTON AIRPORT REV FIN 6.750% 12/15/36	D	09/25/2024	CITIGROUP GLOBAL MKTS		199,938	200,000	0
49836A-AC-8	KLABIN AUSTRIA GMBH 3.200% 01/12/31	D	08/27/2024	HONG KONG SHANGHAI BK		438,750	500,000	2,044
530371-AA-1	LIBERTY COSTA RICA SR SF 10.875% 01/15/31	D	08/27/2024	BARCLAYS		540,000	500,000	6,495
53263A-AA-6	LIMAK CIMENTO SANAYI 9.750% 07/25/29	D	07/18/2024	BANK of AMERICA SEC		1,000,000	1,000,000	0
593035-AB-4	MX REMIT FUND FIDUC EST 12.500% 10/15/31	D	12/11/2024	JEFFERIES & CO		488,750	500,000	7,465
60700J-CU-7	MIZUHO MARKETS CAYMAN 5.340% 08/14/26	D	08/14/2024	MIZUHO SECURITIES USA INC		2,000,000	2,000,000	0
60700J-DA-0	MIZUHO MARKETS CAYMAN 5.060% 11/28/25	D	10/28/2024	MIZUHO SECURITIES USA INC		2,500,000	2,500,000	0
63890C-AB-0	NAVOI MINING METALLURGIC 6.950% 10/17/31	D	10/09/2024	SOCIETE GENERALE		500,000	500,000	0
650921-AA-7	NEWCO HOLDING USD SARL 9.375% 11/07/29	D	10/25/2024	Various		502,600	500,000	0
67712M-AB-5	OHI GROUP SA 13.000% 07/22/29	D	07/17/2024	MORGAN STANLEY FIXED INC		1,950,000	1,950,000	0
69377F-AC-0	FREEPORT INDONESIA PT 6.200% 04/14/52	D	01/17/2024	JEFFERIES & CO		4,802,500	5,000,000	81,806
697660-AE-8	PAMPA ENERGIA SA 8.250% 09/10/31	D	09/05/2024	CITIGROUP GLOBAL MKTS		492,145	500,000	0
74390T-AA-7	PT SORIK MAR GEO POW 7.750% 08/05/31	D	07/29/2024	DEUTSCHE BANK		1,000,000	1,000,000	0
75102X-AD-8	RAIZEN FUELS FINANCE 5.700% 01/17/35	D	09/12/2024	CITIGROUP GLOBAL MKTS		493,985	500,000	0
785712-AK-6	SABLE INTL FINANCE LTD 7.125% 10/15/32	D	09/25/2024	STATE STREET GLOBAL		251,662	250,000	0
80386W-AD-7	SASOL FINANCING USA LLC 5.500% 03/18/31	D	09/05/2024	MORGAN STANLEY FIXED INC		441,150	500,000	12,833
82983P-AA-1	SITIOS LATINOAMERICA 6.000% 11/25/29	D	11/20/2024	CITIGROUP GLOBAL MKTS		249,148	250,000	0
86563V-BR-9	SUMITOMO MITSUI TR BK LT 5.350% 03/07/34	D	02/28/2024	GOLDMAN SACHS		5,994,480	6,000,000	0
874060-BM-7	TAKEDA PHARMACEUTICAL 5.650% 07/05/54	D	06/27/2024	BANK of AMERICA SEC		9,957,000	10,000,000	0
879273-AU-4	TELECOM ARGENTINA SA 9.500% 07/18/31	D	07/11/2024	J P MORGAN SEC HI-YIELD		743,318	750,000	0
87945B-AA-8	TELECOMMUNICATIONS CO TE 7.000% 10/28/29	D	10/21/2024	BANK of AMERICA SEC		500,000	500,000	0
88167A-AF-8	TEVA PHARMACEUTICALS NE 4.100% 10/01/46	D	09/17/2024	J P MORGAN SEC		188,200	250,000	4,755
893870-AY-1	TRANSPORT DE GAS DEL SUR 8.500% 07/24/31	D	08/27/2024	STIFEL NICHOLAS		508,500	500,000	4,014
902674-ZX-1	UBS AG LONDON 5.420% 09/11/25	D	09/23/2024	MIZUHO SECURITIES USA INC		251,498	250,000	562
92243X-AH-4	VEDANTA RESOURCES 10.875% 09/17/29	D	09/10/2024	J P MORGAN SEC HI-YIELD		500,000	500,000	0
92243X-AK-7	VEDANTA RESOURCES 11.250% 12/03/31	D	11/25/2024	CITIGROUP GLOBAL MKTS		500,000	500,000	0
984245-AX-8	YPF SOCIEDAD ANONIMA 9.500% 01/17/31	D	07/24/2024	Various		1,013,432	1,000,000	1,267
G20038-AA-6	CNTL AMR BOTTLING CORP 5.250% 04/27/29	D	09/11/2024	JEFFERIES & CO		241,625	250,000	4,922
G3946K-AA-7	GOHL CAPITAL LTD 4.250% 01/24/27	D	09/03/2024	BANK of AMERICA SEC		491,245	500,000	2,420
G4701H-AA-7	IHS HOLDING LTD 6.250% 11/29/28	D	09/09/2024	JEFFERIES & CO		463,750	500,000	8,854
G49846-AA-9	ITTIHAD INTERNATIONAL 9.750% 11/09/28	D	08/26/2024	BANK of AMERICA SEC		521,250	500,000	14,760
G5635P-AK-5	LONGFOR PROPERTIES 3.950% 09/16/29	D	08/27/2024	DEUTSCHE BANK		176,875	250,000	4,471
L4464D-AD-1	GREENSAIF PIPELINES BIDC 6.510% 02/23/42	D	08/26/2024	JANE STREET EXECUTION SERVICES		588,649	550,000	497

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
M4R2A7-AD-0	ENERGEAN ISRAEL FINANCE 4.875% 03/30/26	D	09/16/2024	GOLDMAN SACHS		238,225	250,000	5,688
M5R07D-AG-5	ICL GROUP LIMITED 6.375% 05/31/38	D	09/16/2024	GOLDMAN SACHS		493,500	500,000	9,563
M6746G-AD-8	LEVIATHAN BOND LTD 6.750% 06/30/30	D	09/16/2024	GOLDMAN SACHS		231,425	250,000	3,656
M6966L-AB-4	MERSIN ULUSLARARASI LIMA 8.250% 11/15/28	D	08/23/2024	MARKET AXESS		777,825	750,000	17,531
N7163R-AR-4	PROSUS NV 3.061% 07/13/31	D	08/27/2024	MARKET AXESS		645,450	750,000	2,870
P3631M-AA-3	ELECTRICIDAD FIRME DE ME 4.900% 11/20/26	D	09/04/2024	GOLDMAN SACHS		724,125	750,000	10,719
S0269J-AH-7	ABSA GROUP LTD 6.375% 11/27/99	D	09/05/2024	MARKET AXESS		493,345	500,000	9,031
Y41784-AL-6	IRB INFRASTRUCTURE DEVE 7.110% 03/11/32	D	08/19/2024	DEUTSCHE BANK		513,750	500,000	15,800
Y44709-AH-9	KAZMUNAYGAS NATIONAL CO 3.500% 04/14/33	D	09/05/2024	MARKET AXESS		428,905	500,000	7,049
Y4S3KG-AC-5	KOMFMR AGENCY DEBENTURES 5.125% 05/08/29	D	05/03/2024	Various		4,927,500	5,000,000	20,642
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						428,285,615	453,040,962	2,708,032
46626Y-AB-8	JPMORGAN CHASE & CO 5.536% 09/30/34		12/13/2024	SEAPORT GROUP LLC		5,360,551	5,581,000	69,418
816851-BV-0	SEMPRA ENERGY 6.550% 04/01/55		11/18/2024	J P MORGAN SEC		10,000,000	10,000,000	0
000000-00-0	SAN MIGUEL GLOBAL POWER 7.000% 10/21/25	D	08/26/2024	MARKET AXESS		250,150	250,000	6,174
000000-00-0	BANK NEGARA INDONESIA 4.300% 03/24/27	D	08/26/2024	JEFFERIES & CO		238,125	250,000	4,599
151290-CA-9	CEMEX SAB-SPONS ADR 5.125% 10/24/28	D	12/11/2024	MARKET AXESS		494,300	500,000	6,691
G5S64M-AG-1	MAF GLOBAL SECURITIES 7.875% 06/30/27	D	09/06/2024	Various		570,938	550,000	18,484
M7301Z-AA-7	NBK TIER 1 LTD 4.500% 05/27/99	D	09/06/2024	MORGAN STANLEY FIXED INC		491,250	500,000	6,438
M73022-AA-9	NBK TIER 1 LTD 3.625% 08/24/99	D	09/06/2024	MITSUBISHI UFJ SECURITIES		238,250	250,000	403
1309999999. Subtotal - Bonds - Hybrid Securities						17,643,564	17,881,000	112,207
2509999997. Total - Bonds - Part 3						470,299,667	496,501,500	2,934,469
2509999998. Total - Bonds - Part 5						42,926,159	42,919,695	581,230
2509999999. Total - Bonds						513,225,826	539,421,195	3,515,699
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
36828A-10-1	GE VERNOVA LLC COMMON		04/02/2024	Spin Off	14,993.000	2,022,202		0
369604-30-1	GENERAL ELECTRIC CO		05/08/2024	J.P. Morgan CSA	74,763.000	12,493,731		0
501044-10-1	KROGER CO		12/11/2024	J.P. Morgan CSA	16,666.000	1,023,552		0
594918-10-4	MICROSOFT CORP		05/08/2024	J.P. Morgan CSA	4,899.000	2,003,934		0
747525-10-3	QUALCOMM		05/08/2024	J.P. Morgan CSA	27,939.000	5,027,478		0
78467J-10-0	SS&C TECHNOLOGIES		05/08/2024	J.P. Morgan CSA	23,973.000	1,502,246		0
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS	D	03/22/2024	ROBERT W. BAIRD	21,856.000	3,076,527		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						27,149,670	XXX	0
31337#-10-5	FHLB CINCINNATI		05/07/2024	PRIVATE PLACEMENT	1,539.000	153,900		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						153,900	XXX	0
024526-77-4	American Beacon Small Cap Value R6		12/31/2024	VARIOUS	1,034.000	25,756		0
025076-37-3	American Century Equity Income R6		12/31/2024	VARIOUS	4,058.000	34,252		0
04314H-56-8	Artisan High Income Institutional		12/31/2024	VARIOUS	5,459.000	49,292		0
057071-85-4	Baird Aggregate Bond Inst		12/31/2024	VARIOUS	2,511.000	24,763		0
207019-70-4	Conestoga Small Cap Institutional		12/31/2024	VARIOUS	39.000	2,818		0
256201-10-4	Dodge & Cox Balanced Fund		12/31/2024	VARIOUS	221.000	22,385		0
256206-50-9	Dodge & Cox Stock X		12/31/2024	VARIOUS	4,819.000	1,240,174		0
256206-80-6	Dodge & Cox Balanced X		12/31/2024	VARIOUS	11,809.000	1,303,427		0
298706-82-1	American Funds EuroPacific Gr R6		12/31/2024	VARIOUS	1,345.000	73,587		0
31635T-10-4	Fidelity Inflation Protected Bond Index		12/31/2024	VARIOUS	782.000	7,074		0
411512-52-8	Harbor Capital Appreciation Retirement		12/31/2024	VARIOUS	9,866.000	954,616		0
683974-60-4	Oppenheimer Developing Markets I		12/31/2024	VARIOUS	728.000	28,081		0
74254U-44-0	Principal Short-Term Income Inst		12/31/2024	VARIOUS	1,859.000	21,993		0
779562-20-6	T. Rowe Price New Horizons I		12/31/2024	VARIOUS	1,057.000	59,777		0
77957Y-40-3	T Rowe Price Mid Cap Value I		12/31/2024	VARIOUS	8,565.000	300,437		0
872797-17-0	T Rowe Price Retirement Balanced Fund I		12/31/2024	VARIOUS	52,545.000	682,235		0
872797-18-8	T Rowe Price Retirement 2065 Fund I		12/31/2024	VARIOUS	1,114.000	15,105		0
872797-19-6	T Rowe Price Retirement 2060 Fund I		12/31/2024	VARIOUS	2,054.000	31,363		0
872797-21-2	T Rowe Price Retirement 2055 Fund I		12/31/2024	VARIOUS	183.000	3,356		0
872797-22-0	T Rowe Price Retirement 2050 Fund I		12/31/2024	VARIOUS	696.000	11,987		0
872797-23-8	T Rowe Price Retirement 2045 Fund I		12/31/2024	VARIOUS	8,503.000	174,760		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
872797-24-6	T Rowe Price Retirement 2040 Fund I		12/31/2024	VARIOUS	1,628.000	45,256		0
872797-25-3	T Rowe Price Retirement 2035 Fund I		12/31/2024	VARIOUS	26,189.000	516,228		0
872797-26-1	T Rowe Price Retirement 2030 Fund I		12/31/2024	VARIOUS	10,357.000	255,794		0
872797-27-9	T Rowe Price Retirement 2025 Fund I		12/31/2024	VARIOUS	53,771.000	863,113		0
872797-28-7	T Rowe Price Retirement 2020 Fund I		12/31/2024	VARIOUS	19,373.000	349,061		0
872797-29-5	T Rowe Price Retirement 2015 Fund I		12/31/2024	VARIOUS	4,178.000	50,800		0
872797-30-3	T. Rowe Price I 2015 I		12/31/2024	VARIOUS	31.000	377		0
872797-40-2	T. Rowe Price Retirement I 2020 I		12/31/2024	VARIOUS	363.000	4,637		0
872797-50-1	T. Rowe Price Retirement I 2025 I		12/31/2024	VARIOUS	1,165.000	16,050		0
872797-60-0	T. Rowe Price Retirement I 2030 I		12/31/2024	VARIOUS	250.000	3,657		0
872797-70-9	T. Rowe Price Retirement I 2035 I		12/31/2024	VARIOUS	319.000	4,952		0
872797-80-8	T. Rowe Price Retirement I 2040 I		12/31/2024	VARIOUS	27.000	430		0
872797-84-0	T. Rowe Price Retirement Balanced I		12/31/2024	VARIOUS	334.000	3,763		0
872797-85-7	T. Rowe Price Retirement I 2060 I		12/31/2024	VARIOUS	24.000	406		0
872797-86-5	T. Rowe Price Retirement I 2055 I		12/31/2024	VARIOUS	3.000	44		0
872797-87-3	T. Rowe Price Retirement I 2050 I		12/31/2024	VARIOUS	8.000	131		0
872797-88-1	T. Rowe Price Retirement I 2045 I		12/31/2024	VARIOUS	11,349.000	187,139		0
89154X-52-6	Touchstone Mid Cap Growth Inst		12/31/2024	VARIOUS	2,381.000	87,118		0
89155T-64-9	Touchstone Mid Cap Institutional		12/31/2024	VARIOUS	88.000	4,580		0
921908-87-7	Vanguard Real Estate Index Admiral		12/31/2024	VARIOUS	143.000	12,478		0
921937-60-3	Vanguard Total Bond Market Index Admiral		12/31/2024	VARIOUS	4,084.000	38,239		0
921943-80-9	Vanguard Developed Markets Index Admiral		12/31/2024	VARIOUS	346.000	5,331		0
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		12/31/2024	VARIOUS	280.000	80,599		0
922908-68-6	Vanguard Small Cap Index Fund - Admiral		12/31/2024	VARIOUS	213.000	21,718		0
922908-71-0	Vanguard 500 Index Fund - Admiral		12/31/2024	VARIOUS	1,436.000	631,718		0
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		12/31/2024	VARIOUS	171.000	2,030		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						8,252,887	XXX	0
5989999997. Total - Common Stocks - Part 3						35,556,457	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						35,556,457	XXX	0
5999999999. Total - Preferred and Common Stocks						35,556,457	XXX	0
6009999999 - Totals						548,782,283	XXX	3,515,699

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
36206M-ZZ-3	GNMA 30 YR GN 415760 7.500% 11/15/25		02/01/2024	Paydown		295	295	292	311	0	(15)	0	(15)	0	295	0	0	0	3	11/15/2025
36209B-DX-3	GNMA 30 YR GN 466418 6.500% 12/15/28		12/01/2024	Paydown		6,968	6,968	7,066	7,471	0	(504)	0	(504)	0	6,968	0	0	0	241	12/15/2028
36209C-6Y-7	GNMA 30 YR GN 468087 7.000% 07/15/28		12/01/2024	Paydown		2,757	2,757	2,797	2,986	0	(229)	0	(229)	0	2,757	0	0	0	103	07/15/2028
36209D-JJ-4	GNMA 30 YR GN 468365 6.500% 05/15/29		12/01/2024	Paydown		469	469	469	498	0	(29)	0	(29)	0	469	0	0	0	17	05/15/2029
36210K-VU-6	GNMA 30 YR GN 494827 8.000% 03/15/30		12/01/2024	Paydown		4,317	4,317	4,298	4,618	0	(301)	0	(301)	0	4,317	0	0	0	189	03/15/2030
36211B-LY-8	GNMA 30 YR GN 508043 6.500% 06/15/29		12/01/2024	Paydown		3,737	3,737	3,612	3,870	0	(133)	0	(133)	0	3,737	0	0	0	52	06/15/2029
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		01/01/2024	Various		112	112	112	114	0	(2)	0	(2)	0	112	0	0	0	0	11/20/2060
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2024	Paydown		41,109	41,109	41,863	40,572	0	(671)	0	(671)	0	41,109	0	0	0	1,674	11/20/2060
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2024	Paydown		26,695	26,695	26,416	26,617	0	78	0	78	0	26,695	0	0	0	895	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.632% 02/16/44		12/01/2024	Paydown		59,795	59,795	57,705	59,119	0	676	0	676	0	59,795	0	0	0	2,431	02/16/2044
38378B-TK-5	GNR 2012-53 IO 0.906% 03/16/47		12/01/2024	Paydown		0	0	280	0	0	0	0	0	0	0	0	0	0	17	03/16/2047
38378K-DQ-9	GNR 2013-46 IO 0.000% 08/16/42		03/01/2024	Paydown		0	0	23,894	0	0	0	0	0	0	0	0	0	0	199	08/16/2042
690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35		10/20/2024	Redemption 100.0000		78,300	78,300	78,300	0	0	0	0	0	0	78,300	0	0	0	1,596	01/20/2035
690353-5H-6	DFC AGENCY DEBENTURES 4.700% 04/20/35		05/02/2024	STIFEL NICHOLAS		1,270,050	1,270,050	1,270,050	1,270,050	0	0	0	0	0	1,270,050	0	0	0	37,446	04/20/2035
690353-5H-6	DFC AGENCY DEBENTURES 4.700% 04/20/35		04/22/2024	Redemption 100.0000		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	779	04/20/2035
690353-C9-6	DFC 5.490% 01/15/30		05/02/2024	BNY MELLON CAPITAL MARKETS		2,430,189	2,430,189	2,430,189	2,430,189	0	0	0	0	0	2,430,189	0	0	0	71,839	01/15/2030
690353-C9-6	DFC 5.490% 01/15/30		10/15/2024	Redemption 100.0000		645,283	645,283	645,283	211,321	0	0	0	0	0	645,283	0	0	0	15,087	01/15/2030
690353-M8-7	DFC 4.750% 02/15/28		05/06/2024	WELLS FARGO		1,822,222	1,822,222	1,822,222	1,822,222	0	0	0	0	0	1,822,222	0	0	0	22,448	02/15/2028
690353-M8-7	DFC 4.750% 02/15/28		02/15/2024	Redemption 100.0000		113,889	113,889	113,889	113,889	0	0	0	0	0	113,889	0	0	0	26,878	02/15/2028
690353-X5-1	DFC AGENCY DEBENTURES 4.750% 08/15/29		05/06/2024	WELLS FARGO		1,375,000	1,374,998	1,374,998	1,374,998	0	0	0	0	0	1,374,998	0	3	3	16,938	08/15/2029
690353-X5-1	DFC AGENCY DEBENTURES 4.750% 08/15/29		02/15/2024	Redemption 100.0000		62,501	62,501	62,501	62,501	0	0	0	0	0	62,501	0	0	0	19,956	08/15/2029
90376P-AB-7	INT DEV FIN CORP 4.700% 04/20/35		05/02/2024	STIFEL NICHOLAS		3,810,150	3,810,150	3,810,150	3,810,150	0	0	0	0	0	3,810,150	0	0	0	112,324	04/20/2035
90376P-AB-7	INT DEV FIN CORP 4.700% 04/20/35		04/22/2024	Redemption 100.0000		112,500	112,500	112,500	112,500	0	0	0	0	0	112,500	0	0	0	2,336	04/20/2035
90376P-GE-5	INT DEV FIN CORP AGENCY DEBENTURES 5.510% 03/15/30		05/02/2024	BANK of AMERICA SEC		1,777,778	1,777,778	1,777,778	1,777,778	0	0	0	0	0	1,777,778	0	0	0	37,423	03/15/2030
90376P-GE-5	INT DEV FIN CORP AGENCY DEBENTURES 5.510% 03/15/30		03/15/2024	Redemption 100.0000		74,074	74,074	74,074	74,074	0	0	0	0	0	74,074	0	0	0	1,032	03/15/2030
0109999999. Subtotal - Bonds - U.S. Governments						13,755,690	13,755,688	13,778,238	13,243,348	0	(1,130)	0	(1,130)	0	13,755,688	0	3	3	371,903	XXX
000000-00-0	ROMANIA SOVEREIGN 3.000% 02/27/27	D	08/16/2024	MARKET AXESS		946,300	1,000,000	902,500	923,134	0	14,448	0	14,448	0	937,582	0	8,718	8,718	29,417	02/27/2027
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN 2.125% 12/01/30	D	08/16/2024	MARKET AXESS		408,700	500,000	365,500	382,478	0	8,795	0	8,795	0	391,273	0	17,427	17,427	7,644	12/01/2030
000000-00-0	ROMANIA SOVEREIGN 6.000% 05/25/34	D	08/16/2024	MARKET AXESS		502,990	500,000	408,750	414,640	0	3,341	0	3,341	0	417,980	0	85,010	85,010	22,083	05/25/2034
03846J-W5-5	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.903% 02/21/48	D	07/26/2024	MARKET AXESS		289,920	400,000	377,400	378,091	0	199	0	199	0	378,290	0	(88,370)	(88,370)	29,680	02/21/2048
03846J-X5-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.625% 05/29/32	D	07/26/2024	MARKET AXESS		673,208	800,000	506,000	527,712	0	9,974	0	9,974	0	537,686	0	135,522	135,522	40,667	05/29/2032
059626-AC-5	BANCO NACIONAL DE PANAMA 2.500% 08/11/30	D	08/23/2024	Various		1,611,750	2,000,000	1,875,000	1,907,994	0	8,160	0	8,160	0	1,916,154	0	(304,404)	(304,404)	51,736	08/11/2030
168863-DQ-8	REPUBLIC OF CHILE SOVEREIGN 3.100% 01/22/61	D	08/01/2024	GMP SECURITIES		635,500	1,000,000	932,000	934,358	0	532	0	532	0	934,889	0	(299,389)	(299,389)	31,861	01/22/2061
195325-DP-7	COLOMBIA, REPUBLIC OF SOVRGN 4.500% 03/15/29	D	07/26/2024	JPM FUNDS RECAP		693,750	750,000	828,375	802,311	0	(5,706)	0	(5,706)	0	796,605	0	(102,855)	(102,855)	29,438	03/15/2029
195325-EF-8	COLOMBIA, REPUBLIC OF SOVEREIGN 8.000% 04/20/33	D	07/26/2024	JPM FUNDS RECAP		524,000	500,000	495,750	495,879	0	169	0	169	0	496,048	0	27,952	27,952	31,000	04/20/2033
25714P-EE-4	DOMINICAN REPUBLIC SOVEREIGN 5.875% 01/30/60	D	08/22/2024	GOLDMAN SACHS		455,000	500,000	483,750	484,082	0	87	0	87	0	484,169	0	(29,169)	(29,169)	31,252	01/30/2060

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
25714P-EF-1	DOMINICAN REPUBLIC SOVEREIGN 4.875% 09/23/32	D	08/22/2024	HONG KONG SHANGHAI BK		702,375	750,000	766,875	763,547	0	(807)	0	(807)	0	762,740	0	(60,365)	(60,365)	33,516	09/23/2032
25714P-EG-9	DOMINICAN REPUBLIC SOVEREIGN 5.300% 01/21/41	D	09/19/2024	MORGAN STANLEY FIXED INC		4,662,500	5,000,000	5,021,000	5,019,041	0	(556)	0	(556)	0	5,018,485	0	(355,985)	(355,985)	308,431	01/21/2041
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN 8.627% 06/16/49	D	08/19/2024	MORGAN STANLEY FIXED INC		101,500	200,000	69,297	69,297	0	0	0	0	0	69,297	0	32,203	32,203	0	06/16/2049
37443G-AG-6	REPUBLIC OF GHANA SOVEREIGN 6.375% 02/11/27	D	08/19/2024	MORGAN STANLEY FIXED INC		152,250	300,000	113,896	113,896	0	0	0	0	0	113,896	0	38,354	38,354	0	02/11/2027
418097-AK-7	HASHEMITE KINGDOM OF JOR SOVEREIGN 4.950% 07/07/25	D	09/05/2024	JPM FUNDS RECAP		295,125	300,000	312,000	304,486	0	(1,995)	0	(1,995)	0	302,491	0	(7,366)	(7,366)	17,284	07/07/2025
46513J-XN-6	STATE OF ISRAEL SOVEREIGN 3.375% 01/15/50	D	10/25/2024	JEFFERIES & CO		2,590,000	4,000,000	4,335,000	4,312,228	0	(6,768)	0	(6,768)	0	4,305,460	0	(1,715,460)	(1,715,460)	173,625	01/15/2050
617726-AG-9	KINGDOM OF MOROCCO SOVEREIGN 5.500% 12/11/42	D	07/26/2024	MARKET AXESS		715,960	800,000	682,000	686,417	0	1,699	0	1,699	0	688,116	0	27,844	27,844	27,770	12/11/2042
617726-AN-4	KINGDOM OF MOROCCO SOVEREIGN 5.950% 03/08/28	D	07/26/2024	MARKET AXESS		506,600	500,000	494,275	495,038	0	619	0	619	0	495,658	0	10,942	10,942	26,527	03/08/2028
682051-AF-4	OMAN GOV INTERNTL BOND SOV 6.500% 03/08/47	D	07/23/2024	HONG KONG SHANGHAI BK		407,000	400,000	360,750	361,555	0	357	0	357	0	361,912	0	45,088	45,088	22,822	03/08/2047
698299-BW-3	REPUBLIC OF PANAMA SOVEREIGN 6.875% 01/31/36	D	07/26/2024	MORGAN STANLEY FIXED INC		741,000	750,000	743,903	743,872	0	199	0	199	0	744,071	0	(3,071)	(3,071)	42,396	01/31/2036
760942-BD-3	REPUBLICA ORIENT URUGUAY SOVEREIGN 4.975% 04/20/55	D	08/23/2024	JEFFERIES & CO		968,750	1,000,000	1,240,000	1,229,727	0	(2,569)	0	(2,569)	0	1,227,158	0	(258,408)	(258,408)	42,288	04/20/2055
77586R-AJ-9	ROMANIA SOVEREIGN 4.000% 02/14/51	D	08/16/2024	UBS WARBURG		427,200	600,000	592,500	592,877	0	111	0	111	0	592,988	0	(165,788)	(165,788)	24,333	02/14/2051
80413T-AW-9	SAUDI ARABIA SOVEREIGN 3.450% 02/02/61	D	08/26/2024	Flow Traders		697,500	1,000,000	937,000	939,014	0	510	0	510	0	939,523	0	(242,023)	(242,023)	36,896	02/02/2061
836205-BB-9	REPUBLIC OF SOUTH AFRICA SOVEREIGN 5.750% 09/30/49	D	08/16/2024	MARKET AXESS		397,385	500,000	468,125	469,314	0	331	0	331	0	469,646	0	(72,261)	(72,261)	25,476	09/30/2049
903724-BY-7	UKRAINE SOVEREIGN 7.253% 03/15/35	D	07/22/2024	BANK of AMERICA SEC		384,000	1,200,000	215,515	215,515	0	0	0	0	0	215,515	0	168,485	168,485	0	03/15/2035
91087B-AN-0	UNITED MEXICAN STATES SOVEREIGN 3.771% 05/24/61	D	08/22/2024	MORGAN STANLEY FIXED INC		489,825	750,000	522,000	524,689	0	1,132	0	1,132	0	525,821	0	(35,996)	(35,996)	21,133	05/24/2061
91087B-AX-8	UNITED MEXICAN STATES SOVEREIGN 6.338% 05/04/53	D	08/22/2024	SANTANDER		817,781	825,000	824,984	824,909	0	(9)	0	(9)	0	824,900	0	(7,118)	(7,118)	41,976	05/04/2053
918220-2B-2	REPUBLIC OF UZBEKISTAN SOVEREIGN 4.750% 02/20/24	D	02/20/2024	Maturity		400,000	400,000	425,500	401,219	0	(1,219)	0	(1,219)	0	400,000	0	0	0	9,500	02/20/2024
V342A3-BX-1	REPUBLIC OF NIGERIA SOVEREIGN 6.500% 11/28/27	D	07/26/2024	MARKET AXESS		736,088	800,000	654,800	680,474	0	14,600	0	14,600	0	695,074	0	41,014	41,014	34,956	11/28/2027
0309999999. Subtotal - Bonds - All Other Governments						22,933,957	28,025,000	25,954,445	25,997,794	0	45,634	0	45,634	0	26,043,427	0	(3,109,469)	(3,109,469)	1,193,707	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		05/02/2024	Redemption 100.0000		57,022	57,022	57,022	57,022	0	0	0	0	0	57,022	0	0	0	531	07/01/2043
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG 4.650% 03/01/57		05/01/2024	STERN		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	85,075	03/01/2057
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		12/01/2024	Redemption 100.0000		61,749	61,749	74,646	71,585	0	(9,837)	0	(9,837)	0	61,749	0	0	0	4,260	12/01/2040
249174-JZ-7	DENVER CO CITY & CO SD-QSCV 1.390% 12/01/24		12/01/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	69,500	12/01/2024
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		12/01/2024	Paydown		6,247	6,247	6,215	6,219	0	28	0	28	0	6,247	0	0	0	188	08/01/2035
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		07/01/2024	Paydown		1,518	1,518	1,548	1,518	0	0	0	0	0	1,518	0	0	0	20	07/01/2024
3128PQ-QX-2	FGLMC J11370 4.000% 12/01/24		12/01/2024	Paydown		19,825	19,825	20,273	19,876	0	(51)	0	(51)	0	19,825	0	0	0	364	12/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2024	Paydown		5,622	5,622	5,837	5,661	0	(39)	0	(39)	0	5,622	0	0	0	140	05/01/2025
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		12/01/2024	Paydown		16,067	16,067	17,081	16,317	0	(250)	0	(250)	0	16,067	0	0	0	339	06/01/2025
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		12/01/2024	Paydown		15,009	15,009	15,956	15,226	0	(217)	0	(217)	0	15,009	0	0	0	367	07/01/2025
3132J2-2X-0	FG FG K90790 3.000% 07/01/33		12/01/2024	Paydown		81,875	81,875	80,391	80,885	0	990	0	990	0	81,875	0	0	0	1,406	07/01/2033
31339D-A6-5	FHR FHR 2417 ZX 8.500% 01/15/32		12/01/2024	Paydown		39,649	39,649	43,359	41,096	0	(1,447)	0	(1,447)	0	39,649	0	0	0	1,885	01/15/2032
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2024	Paydown		416,865	416,865	455,667	434,090	0	(17,225)	0	(17,225)	0	416,865	0	0	0	10,580	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		12/01/2024	Paydown		1,716,964	1,716,964	1,836,078	1,731,225	0	(14,261)	0	(14,261)	0	1,716,964	0	0	0	31,980	03/25/2041
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		12/01/2024	Paydown		58,401	58,401	57,671	58,129	0	272	0	272	0	58,401	0	0	0	836	02/25/2032

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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
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2024	Paydown		512,104	512,104	434,904	467,832	0	44,272	0	44,272	0	512,104	0	0	0	9,312	01/25/2044
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		12/01/2024	Paydown		314	314	319	318	0	(5)	0	(5)	0	314	0	0	0	9	10/01/2035
31374A-HS-2	FNMA FN 308141 8.000% 04/01/25		04/01/2024	Paydown		1,476	1,476	1,467	1,541	0	(65)	0	(65)	0	1,476	0	0	0	24	04/01/2025
3137A3-A4-1	FHR FHR 3754 KC 3.500% 11/15/25		12/01/2024	Paydown		546,643	546,643	563,299	547,335	0	(692)	0	(692)	0	546,643	0	0	0	9,936	11/15/2025
3137AV-NC-7	FHR FHR 4116 QZ 2.500% 10/15/41		12/01/2024	Paydown		180,530	180,530	127,512	153,309	0	27,221	0	27,221	0	180,530	0	0	0	2,535	10/15/2041
3137BM-7D-2	FHMS FHMS K051 X1 0.478% 09/25/25		12/01/2024	Paydown		0	0	341,008	65,481	0	(65,481)	0	(65,481)	0	0	0	0	0	27,672	09/25/2025
3137BN-GU-2	FHMS K054 X1 1.138% 01/25/26		12/01/2024	Paydown		0	0	55,942	30,566	0	(30,566)	0	(30,566)	0	0	0	0	0	14,933	01/25/2026
3137BP-CR-8	FHMS KW01 X1 0.940% 01/25/26		12/01/2024	Paydown		0	0	585,412	318,630	0	(318,630)	0	(318,630)	0	0	0	0	0	186,384	01/25/2026
3137BR-QL-2	FHMS FHMS K057 X1 1.149% 07/25/26		12/01/2024	Paydown		0	0	164,058	39,796	0	(39,796)	0	(39,796)	0	0	0	0	0	12,811	07/25/2026
3137BV-ZA-7	FHMS FHMS K063 X1 0.267% 01/25/27		12/01/2024	Paydown		0	0	132,711	48,565	0	(48,565)	0	(48,565)	0	0	0	0	0	9,882	01/25/2027
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		12/01/2024	Paydown		276,428	276,428	280,831	279,782	0	(3,353)	0	(3,353)	0	276,428	0	0	0	6,343	10/15/2047
3137FT-ZS-9	FHMS K110 X1 1.693% 04/25/30		12/01/2024	Paydown		0	0	25,044	18,318	0	(18,318)	0	(18,318)	0	0	0	0	0	2,238	04/25/2030
3137FW-J3-5	FHMR 2020-P003 X 2.786% 09/25/46		12/02/2024	Paydown		0	0	126,907	100,007	0	(100,007)	0	(100,007)	0	0	0	0	0	8,278	09/25/2046
3137H2-NR-1	FHLMC Multifamil K745ured P 2021-P011 X1 1.767% 09/25/45		12/01/2024	Paydown		0	0	28,637	26,138	0	(26,138)	0	(26,138)	0	0	0	0	0	1,820	09/25/2045
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		12/01/2024	Paydown		374,296	374,296	393,011	388,727	0	(14,431)	0	(14,431)	0	374,296	0	0	0	7,861	09/01/2043
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		12/01/2024	Paydown		75,670	75,670	75,587	75,561	0	109	0	109	0	75,670	0	0	0	1,276	08/01/2033
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		12/01/2024	Paydown		326,892	326,892	334,835	336,857	0	(9,965)	0	(9,965)	0	326,892	0	0	0	4,877	10/01/2045
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		12/01/2024	Paydown		36,194	36,194	39,594	37,487	0	(1,293)	0	(1,293)	0	36,194	0	0	0	1,794	11/25/2031
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		12/01/2024	Paydown		28,224	28,224	30,782	29,167	0	(943)	0	(943)	0	28,224	0	0	0	1,231	11/25/2031
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		12/01/2024	Paydown		15,112	15,112	16,814	15,793	0	(681)	0	(681)	0	15,112	0	0	0	659	02/25/2032
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		12/01/2024	Paydown		33,457	33,457	30,420	31,942	0	1,515	0	1,515	0	33,457	0	0	0	977	12/25/2032
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2024	Paydown		251,212	251,212	240,904	246,387	0	4,825	0	4,825	0	251,212	0	0	0	8,571	03/25/2033
31392V-NQ-1	FGLMC FHR 2496 ZH 5.500% 09/15/32		12/01/2024	Paydown		60,052	60,052	54,403	57,608	0	2,444	0	2,444	0	60,052	0	0	0	1,764	09/15/2032
31393G-3L-6	FREDDIE MAC - CMO FHR 2531 Z 5.500% 12/15/32		12/01/2024	Paydown		104,906	104,906	97,450	101,624	0	3,282	0	3,282	0	104,906	0	0	0	3,506	12/15/2032
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2024	Paydown		91,825	91,825	99,802	96,689	0	(4,864)	0	(4,864)	0	91,825	0	0	0	2,760	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2024	Paydown		262,304	262,304	254,605	258,933	0	3,371	0	3,371	0	262,304	0	0	0	8,057	03/15/2034
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2024	Paydown		2,228	2,228	2,131	2,219	0	9	0	9	0	2,228	0	0	0	17	11/25/2024
31398L-KQ-0	FHR FHR 3612 JB 4.500% 12/15/24		12/01/2024	Paydown		32,809	32,809	32,804	32,753	0	55	0	55	0	32,809	0	0	0	560	12/15/2024
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		12/01/2024	Paydown		44,940	44,940	47,286	45,040	0	(100)	0	(100)	0	44,940	0	0	0	909	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		04/01/2024	Paydown		5,980	5,980	5,722	5,958	0	22	0	22	0	5,980	0	0	0	42	02/25/2025
31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		12/01/2024	Paydown		25,110	25,110	24,687	25,049	0	61	0	61	0	25,110	0	0	0	448	03/15/2025
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		12/01/2024	Paydown		3,522	3,522	3,342	3,505	0	17	0	17	0	3,522	0	0	0	64	02/15/2025
31402L-K9-2	FNMA FN 732120 4.500% 08/01/33		12/01/2024	Paydown		2,351	2,351	2,245	2,270	0	81	0	81	0	2,351	0	0	0	58	08/01/2033
31405M-VT-1	FNMA FN 793626 5.500% 09/01/34		12/01/2024	Paydown		23,985	23,985	24,362	24,310	0	(325)	0	(325)	0	23,985	0	0	0	721	09/01/2034
31412S-D3-6	FN FN 933122 5.500% 01/01/38		12/01/2024	Paydown		58,740	58,740	59,638	60,790	0	(2,050)	0	(2,050)	0	58,740	0	0	0	2,020	01/01/2038
31416X-LG-3	FNCN FN AB2126 3.000% 01/01/26		12/01/2024	Paydown		130,045	130,045	127,505	129,271	0	774	0	774	0	130,045	0	0	0	1,974	01/01/2026
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		12/01/2024	Paydown		232,665	232,665	232,447	232,355	0	310	0	310	0	232,665	0	0	0	4,067	07/01/2033
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2024	Paydown		19,698	19,698	19,864	19,685	0	13	0	13	0	19,698	0	0	0	377	01/01/2025
31418B-C4-6	FN FN MA1890 4.000% 05/01/34		12/01/2024	Paydown		319,986	319,986	344,585	342,657	0	(22,671)	0	(22,671)	0	319,986	0	0	0	6,896	05/01/2034
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		12/01/2024	Paydown		43,493	43,493	44,241	43,602	0	(109)	0	(109)	0	43,493	0	0	0	739	11/01/2025
45129Y-V2-9	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG 5.364% 01/01/43		07/01/2024	Redemption 100.0000		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	10,326	01/01/2043
45129Y-V3-7	IDAHO ST HSG & FIN ASSN SF MTG SINGLE FAMILY HSG 5.454% 01/01/48		07/01/2024	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	8,999	01/01/2048
47770V-AY-6	JOBSOHIO BEVERAGE SYS 3.985% 01/01/29		01/03/2024	Redemption 100.0000		150,000	150,000	141,050	146,401	0	3,599	0	3,599	0	150,000	0	0	0	2,989	01/01/2029
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2024	Various		84,000	84,000	84,000	84,000	0	0	0	0	0	84,000	0	0	0	2,795	04/01/2057

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.650% 09/01/30		05/01/2024	BARCLAYS		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	18,788	09/01/2030
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.650% 09/01/30		07/03/2024	Redemption 100.0000		1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	0	0	7,840	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.650% 05/15/56		05/01/2024	BARCLAYS		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,484	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 4.650% 09/01/31		05/01/2024	BARCLAYS		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	9,394	09/01/2031
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28		05/01/2024	BARCLAYS		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	10,886	06/30/2028
63607V-AC-0	NFAGEN GENERAL 3.176% 01/01/36		10/01/2024	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	794	01/01/2036
64966T-FD-1	NYHDC 2014-8SPR A 8.709% 02/15/48		12/01/2024	Paydown		2,000,000	2,000,000	1,989,141	2,011,257	0	(11,257)	0	(11,257)	0	2,000,000	0	0	0	84,933	02/15/2048
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 4.450% 07/01/41		05/01/2024	BARCLAYS		450,287	450,287	450,287	450,287	0	0	0	0	0	450,287	0	0	0	10,293	07/01/2041
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 4.450% 07/01/41		02/09/2024	Redemption 100.0000		199,713	199,713	199,713	199,713	0	0	0	0	0	199,713	0	0	0	2,092	07/01/2041
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		12/01/2024	Redemption 100.0000		37,468	37,468	37,468	37,468	0	0	0	0	0	37,468	0	0	0	2,070	12/25/2043
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		12/30/2024	Redemption 100.0000		19,630	19,630	19,630	19,630	0	0	0	0	0	19,630	0	0	0	359	08/25/2042
0909999999. Subtotal - Bonds - U.S. Special Revenues						22,931,102	22,931,102	24,470,150	22,101,462	0	(670,362)	0	(670,362)	0	22,931,102	0	0	0	757,915	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2024	Paydown		2,166	2,166	1,868	1,892	0	274	0	274	0	2,166	0	0	0	65	05/25/2033
00079C-AE-9	ABFS 2001-2 A4 7.490% 12/25/31		12/01/2024	Paydown		2,197	2,197	1,760	2,197	0	0	0	0	0	2,197	0	0	0	94	12/25/2031
00155B-AA-6	AKM ISSUING TRUST 4.450% 08/01/73		05/01/2024	STERN		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	29,639	08/01/2073
00840C-AA-5	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note A 4.250% 12/15/31		12/30/2024	Redemption 100.0000		1,221,550	1,221,550	1,221,550	974,847	0	0	0	0	0	1,221,550	0	0	0	12,379	12/15/2031
00840C-AB-3	AG CAPITAL FUNDING PARTNERS AG ABC Structured Note B 5.250% 12/15/31		04/22/2024	Redemption 100.0000		76,705	76,705	76,705	67,042	0	0	0	0	0	76,705	0	0	0	437	12/15/2031
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		12/01/2024	Paydown		7,788	7,788	7,937	8,021	0	(233)	0	(233)	0	7,788	0	0	0	121	07/25/2045
00842C-AS-4	ABMT 2015-7 B1 3.644% 10/25/45		12/01/2024	Paydown		235,842	235,842	237,040	236,156	0	(314)	0	(314)	0	235,842	0	0	0	5,914	10/25/2045
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875% 02/15/30		04/19/2024	BANK of AMERICA SEC		207,281	225,000	225,000	225,000	0	0	0	0	0	225,000	0	(17,719)	(17,719)	7,511	02/15/2030
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2024	Paydown		48,020	46,748	39,556	34,825	0	13,194	0	13,194	0	48,020	0	0	0	1,607	01/25/2037
021752-AA-8	ALTOONA-BLAIR COUNTY DEV 4.400% 04/01/35		05/02/2024	PNC CAPITAL MARKETS		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	68,026	04/01/2035
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		12/15/2024	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,160	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		10/15/2024	Redemption 100.0000		148,836	148,836	143,036	145,162	0	3,674	0	3,674	0	148,836	0	0	0	3,740	10/15/2029
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		12/01/2024	Paydown		1,851	1,851	1,697	1,663	0	187	0	187	0	1,851	0	0	0	26	09/25/2035
03076K-AB-4	AMERIS BANCORP 4.250% 12/15/29		12/16/2024	Call 100.0000		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	12/15/2029
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2024	Paydown		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	809	07/30/2050
04364V-AG-8	ASCENT RESOURCES/ARU FIN 7.000% 11/01/26		04/09/2024	BANK of AMERICA SEC		1,976,000	1,976,000	1,960,903	1,969,490	0	707	0	707	0	1,970,197	0	5,803	5,803	61,476	11/01/2026
05348E-AY-5	AVALONBAY COMMUNITIES 2.900% 10/15/26		06/11/2024	RBC/DAIN		2,841,180	3,000,000	2,990,670	2,997,054	0	453	0	453	0	2,997,507	0	(156,327)	(156,327)	57,275	10/15/2026
054976-AG-0	Barclays Commerc2022C17 gage S 2022-C17 XA 1.150% 09/15/55		12/01/2024	Paydown		0	0	22,526	19,500	0	(19,500)	0	(19,500)	0	0	0	0	0	1,750	09/15/2055
05526D-BF-1	BAT CAPITAL CORP 4.540% 08/15/47		05/01/2024	Call 76.3500		1,274,282	1,669,000	1,669,000	1,669,000	0	0	0	0	0	1,669,000	0	0	0	(340,836)	08/15/2047
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		12/01/2024	Paydown		383,991	383,991	393,590	384,574	0	(583)	0	(583)	0	383,991	0	0	0	5,887	03/10/2033
05604L-AJ-1	BWAY 2015-1740 D 3.787% 01/10/35		05/10/2024	PRIVATE PLACEMENT		0	2,000,000	0	0	0	0	0	0	0	0	0	0	0	66,179	01/10/2035
059469-AF-3	BOAA 2006-7 A6 6.359% 10/25/36		12/01/2024	Paydown		13,157	13,157	4,658	3,913	0	9,244	0	9,244	0	13,157	0	0	0	106	10/25/2036
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2024	Paydown		3,482	3,482	3,470	3,506	0	(24)	0	(24)	0	3,482	0	0	0	104	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2024	Paydown		10,934	10,934	10,844	10,870	0	64	0	64	0	10,934	0	0	0	118	11/25/2035

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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
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2024	Paydown		16,246	16,246	15,907	16,150	0	95	0	95	0	16,246	0	0	0	516	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2024	Paydown		15,081	15,081	14,351	14,660	0	421	0	421	0	15,081	0	0	0	453	08/25/2035
05950P-AJ-2	BAFC 2006-H 3A2 5.018% 09/20/46		12/01/2024	Paydown		12,323	12,442	10,553	11,672	0	651	0	651	0	12,323	0	0	0	99	09/20/2046
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2024	Paydown		51,502	53,216	44,553	46,986	0	4,516	0	4,516	0	51,502	0	0	0	1,468	09/25/2034
060505-FP-4	BANK OF AMERICA CORP 5.125% 12/29/49		06/20/2024	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	256,250	12/29/2049
06051G-FL-8	BANK OF AMERICA CORP 4.250% 10/22/26		11/05/2024	KEY BANC-MCDONALD		4,947,550	5,000,000	4,951,450	4,981,557	0	5,440	0	5,440	0	4,986,997	0	(39,447)	(39,447)	220,764	10/22/2026
06051G-GZ-6	BANK OF AMERICA CORP 3.366% 01/23/26		09/04/2024	BARCLAYS		1,985,020	2,000,000	1,925,620	1,977,896	0	7,040	0	7,040	0	1,984,935	0	85	85	75,174	01/23/2026
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		12/01/2024	Paydown		716,062	716,062	737,535	717,781	0	(1,719)	0	(1,719)	0	716,062	0	0	0	13,103	09/15/2048
095796-AH-1	BLUE RACER MID LLC/FINAN 7.625% 12/15/25		02/29/2024	Various		1,495,976	1,483,000	1,542,320	1,498,567	0	(2,942)	0	(2,942)	0	1,495,625	0	351	351	24,815	12/15/2025
097023-CT-0	BOEING CO 4.875% 05/01/25		12/20/2024	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	276,927	05/01/2025
124857-AX-1	CBS 3.700% 06/01/28		04/22/2024	BARCLAYS		4,134,869	4,665,000	4,596,104	4,629,612	0	2,293	0	2,293	0	4,631,905	0	(497,036)	(497,036)	68,563	06/01/2028
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5.000% 02/01/28		11/07/2024	Various		1,649,389	1,707,000	1,707,000	1,707,000	0	0	0	0	0	1,707,000	0	(57,611)	(57,611)	108,347	02/01/2028
1248ME-AG-4	CBASS 2007-CB4 A2D 3.441% 04/25/37		12/01/2024	Paydown		3,766	3,766	3,088	3,042	0	724	0	724	0	3,766	0	0	0	47	04/25/2037
12515G-AJ-6	CD Commercial Mo2017CD3 rust 2017-CD3 XA 0.949% 02/10/50		12/01/2024	Paydown		0	0	44,142	28,146	0	(30,235)	0	(30,235)	0	0	0	0	0	7,124	02/10/2050
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		12/25/2024	Paydown		1,906,272	1,906,272	1,868,518	1,884,442	0	21,830	0	21,830	0	1,906,272	0	0	0	33,985	04/25/2025
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		12/18/2024	Paydown		393,389	393,389	393,208	393,263	0	126	0	126	0	393,389	0	0	0	4,450	09/18/2045
12592F-AA-3	COMM 2014-277P A 3.732% 08/10/49		08/01/2024	Paydown		3,000,000	3,000,000	3,049,338	3,000,932	0	(932)	0	(932)	0	3,000,000	0	0	0	73,430	08/10/2049
12628L-AJ-9	CSAB 2006-4 A6A 6.184% 12/25/36		12/01/2024	Paydown		19,939	19,939	4,486	3,472	0	16,467	0	16,467	0	19,939	0	0	0	109	12/25/2036
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		12/01/2024	Paydown		79,681	79,681	77,826	76,229	0	3,452	0	3,452	0	79,681	0	0	0	1,573	02/25/2048
12653T-BY-6	CSMC 2018-J1 B4 3.579% 02/25/48		12/01/2024	Paydown		320,849	320,849	285,656	288,367	0	32,483	0	32,483	0	320,849	0	0	0	6,479	02/25/2048
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67		12/01/2024	Paydown		878,930	878,930	865,746	870,389	0	8,541	0	8,541	0	878,930	0	0	0	21,984	06/27/2067
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		12/01/2024	Paydown		27,306	27,306	25,896	26,223	0	1,083	0	1,083	0	27,306	0	0	0	661	02/25/2035
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		12/01/2024	Paydown		44,988	44,988	44,158	44,604	0	384	0	384	0	44,988	0	0	0	1,220	04/25/2034
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2024	Paydown		51,272	55,168	41,685	40,832	0	10,439	0	10,439	0	51,272	0	0	0	1,555	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2024	Paydown		91,061	90,797	82,063	80,459	0	10,601	0	10,601	0	91,061	0	0	0	2,939	05/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2024	Paydown		6,902	6,902	5,629	5,728	0	1,175	0	1,175	0	6,902	0	0	0	186	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2024	Paydown		4,587	4,550	4,116	3,353	0	1,233	0	1,233	0	4,587	0	0	0	138	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2024	Paydown		17,678	18,074	15,756	12,397	0	5,281	0	5,281	0	17,678	0	0	0	483	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2024	Paydown		11,502	11,297	9,500	6,369	0	5,132	0	5,132	0	11,502	0	0	0	287	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2024	Paydown		3,956	4,498	4,213	3,452	0	504	0	504	0	3,956	0	0	0	139	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2024	Paydown		8,504	8,007	6,502	3,624	0	4,881	0	4,881	0	8,504	0	0	0	391	05/25/2036
12668W-AU-1	CWL 2007-4 A5W 5.934% 04/25/47		12/01/2024	Paydown		7,637	7,637	7,005	7,824	0	(187)	0	(187)	0	7,637	0	0	0	138	04/25/2047
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		08/01/2024	Paydown		730	637	546	314	0	416	0	416	0	730	0	0	0	23	11/25/2035
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2024	Paydown		836	1,948	1,649	1,114	0	(278)	0	(278)	0	836	0	0	0	57	11/25/2035
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		12/01/2024	Paydown		776	1,383	1,172	792	0	(16)	0	(16)	0	776	0	0	0	37	11/25/2035
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		12/01/2024	Paydown		4,243	4,243	4,224	4,227	0	17	0	17	0	4,243	0	0	0	118	05/25/2034
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		12/01/2024	Paydown		6,974	6,974	6,547	6,755	0	218	0	218	0	6,974	0	0	0	236	06/25/2034
14338H-AA-4	CARMEL VALLEY SR LIVING 4.450% 09/01/61		05/01/2024	STERN		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,408	09/01/2061
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		12/01/2024	Paydown		1,298	1,298	1,297	1,297	0	1	0	1	0	1,298	0	0	0	36	02/18/2035
17312H-AE-9	CRMSI 2007-2 A5 7.152% 06/25/37		12/01/2024	Paydown		133,490	133,490	133,486	131,813	0	1,677	0	1,677	0	133,490	0	0	0	3,680	06/25/2037
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		12/01/2024	Paydown		17,337	17,337	16,983	16,954	0	383	0	383	0	17,337	0	0	0	375	10/25/2043
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2024	Paydown		19,150	19,150	19,360	19,404	0	(253)	0	(253)	0	19,150	0	0	0	385	06/25/2044
191219-AY-0	COCA COLA ENTERPRISES 6.950% 11/15/26		04/03/2024	Various		5,229,450	5,000,000	6,332,640	5,320,828	0	(27,701)	0	(27,701)	0	5,293,128	0	(63,678)	(63,678)	135,139	11/15/2026
193051-AJ-8	Cold Storage Tru2020ICE5 2020-ICE5 B 5.812% 11/15/37		08/15/2024	Paydown		5,008,337	5,008,337	4,869,612	4,922,511	0	85,826	0	85,826	0	5,008,337	0	0	0	228,914	11/15/2037
20338Q-AD-5	COMMSCOPE FINANCE LLC 6.000% 03/01/26		08/01/2024	BANK of AMERICA SEC		244,400	260,000	264,475	260,142	0	(142)	0	(142)	0	260,000	0	(15,600)	(15,600)	14,328	03/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22534L-AA-0	Credit Acceptanc20221A oan Tr 2022-1A A 4.600% 06/15/32		12/15/2024	Paydown		9,202,251	9,202,251	9,200,182	9,201,474	0	777	0	777	0	9,202,251	0	0	0	334,620	06/15/2032
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2024	Paydown		16,842	16,842	16,207	16,467	0	375	0	375	0	16,842	0	0	0	493	06/25/2033
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		12/01/2024	Paydown		140,694	140,694	136,210	139,230	0	1,464	0	1,464	0	140,694	0	0	0	4,414	12/25/2034
225470-M6-7	CSMC 2006-3 1A4A 6.396% 04/25/36		12/01/2024	Paydown		6,847	6,847	4,146	3,774	0	3,074	0	3,074	0	6,847	0	0	0	156	04/25/2036
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		12/25/2024	Paydown		18,727	18,727	8,398	(877)	0	19,604	0	19,604	0	18,727	0	0	0	35	04/25/2036
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		12/01/2024	Redemption 100.0000		89,199	89,199	89,199	89,199	0	0	0	0	0	89,199	0	0	0	1,747	05/15/2034
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		11/20/2024	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,257	05/20/2049
23305J-AG-7	DBUBS 2017-BRBK C 3.530% 10/10/34		10/01/2024	Paydown		3,525,000	3,525,000	3,688,998	3,553,448	0	(28,448)	0	(28,448)	0	3,525,000	0	0	0	105,422	10/10/2034
233063-AW-6	DBJPM 2020-C9 XA 1.700% 09/15/53		12/01/2024	Paydown		0	0	68,015	40,564	0	(41,033)	0	(41,033)	0	0	0	0	0	3,724	09/15/2053
23306G-AC-1	DBGS 2018-BIOD B 5.581% 05/15/35		08/15/2024	Paydown		2,872,398	2,872,398	2,850,707	2,864,525	0	7,873	0	7,873	0	2,872,398	0	0	0	126,802	05/15/2035
23371D-AG-9	DAE FUNDING LLC 3.375% 03/20/28		09/25/2024	Various		1,414,200	1,500,000	1,338,750	1,374,417	0	16,824	0	16,824	0	1,391,241	0	22,959	22,959	45,844	03/20/2028
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		05/01/2024	BANK of AMERICA SEC		374,262	372,000	392,456	382,068	0	(1,490)	0	(1,490)	0	380,578	0	(6,316)	(6,316)	8,585	06/15/2026
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		03/19/2024	Call 101.6790		152,519	150,000	158,248	154,060	0	(389)	0	(389)	0	153,671	0	(3,671)	(3,671)	4,876	06/15/2026
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2024	Paydown		10,951	10,477	9,546	9,253	0	1,699	0	1,699	0	10,951	0	0	0	283	09/25/2035
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		12/01/2024	Paydown		64,321	64,321	58,822	59,443	0	4,878	0	4,878	0	64,321	0	0	0	1,677	02/25/2036
25151E-AD-5	DBALT 2006-AB3 A4 6.923% 07/25/36		12/01/2024	Paydown		3,637	3,637	3,137	2,973	0	664	0	664	0	3,637	0	0	0	115	07/25/2036
254010-AD-3	DIGNITY HEALTH 3.812% 11/01/24		11/01/2024	Maturity		1,000,000	1,000,000	1,060,080	1,006,520	0	(6,520)	0	(6,520)	0	1,000,000	0	0	0	38,120	11/01/2024
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		01/04/2024	SUMRIDGE PARTNERS		581,640	592,000	663,040	582,469	16,393	(318)	0	16,075	0	598,544	0	(16,904)	(16,904)	3,688	06/15/2025
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2024	Paydown		20,000	20,000	20,092	20,069	0	(69)	0	(69)	0	20,000	0	0	0	206	07/25/2047
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		07/29/2024	Paydown		472,500	472,500	457,808	465,022	0	7,478	0	7,478	0	472,500	0	0	0	17,305	04/20/2048
26884A-BF-9	ERP OPERATING 2.850% 11/01/26		06/11/2024	SMBC NIKKO		4,732,500	5,000,000	4,967,050	4,989,624	0	1,588	0	1,588	0	4,991,212	0	(258,712)	(258,712)	87,479	11/01/2026
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2024	Redemption 100.0000		57,088	57,088	57,088	57,088	0	0	0	0	0	57,088	0	0	0	2,008	01/19/2031
29278N-AM-5	ENERGY TRANSFER PARTNERS 5.875% 01/15/24		01/15/2024	Maturity		1,700,000	1,700,000	1,698,504	1,699,765	0	235	0	235	0	1,700,000	0	0	0	49,938	01/15/2024
29429M-AA-1	CGCMT 2019-SMRT A 4.149% 01/10/36		01/01/2024	Paydown		10,000,000	10,000,000	9,775,391	10,000,000	0	0	0	0	0	10,000,000	0	0	0	34,575	01/10/2036
29717P-AQ-0	ESSEX PORTFOLIO LP 3.375% 04/15/26		10/17/2024	SMBC NIKKO		4,905,050	5,000,000	4,969,300	4,991,856	0	2,869	0	2,869	0	4,994,725	0	(89,675)	(89,675)	170,156	04/15/2026
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2024	Paydown		107,586	107,586	106,710	106,855	0	731	0	731	0	107,586	0	0	0	1,228	06/25/2043
30040W-AS-7	EVERSOURCE ENERGY 4.200% 06/27/24		03/18/2024	TD SECURITIES		2,189,506	2,200,000	2,176,460	2,180,811	0	8,151	0	8,151	0	2,188,962	0	544	544	21,303	06/27/2024
30314D-AG-4	FREMF 2019-K96 C 3.812% 08/25/56		08/02/2024	SOCIETE GENERALE		1,868,516	2,000,000	2,159,844	2,106,857	0	(11,152)	0	(11,152)	0	2,095,706	0	(227,190)	(227,190)	52,542	08/25/2056
316773-CX-6	FIFTH THIRD BANCORP 3.650% 01/25/24		01/25/2024	Maturity		1,100,000	1,100,000	1,082,180	1,098,552	0	1,448	0	1,448	0	1,100,000	0	0	0	20,075	01/25/2024
337932-AC-1	FIRST ENERGY CORP 7.375% 11/15/31		04/15/2024	Call 117.2280		1,172,280	1,000,000	1,031,800	1,017,211	0	(450)	0	(450)	0	1,016,761	0	(16,761)	(16,761)	203,009	11/15/2031
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2024	Paydown		40,000	40,000	41,175	40,475	0	(475)	0	(475)	0	40,000	0	0	0	1,273	04/30/2047
34486*-AA-0	FOOTBALL CLUB TRUST PP 3.410% 10/05/24		08/01/2024	Redemption 100.0000		384,615	384,615	384,615	384,615	0	0	0	0	0	384,615	0	0	0	9,727	10/05/2024
34486*-AA-0	FOOTBALL CLUB TRUST PP 3.410% 10/05/24		10/05/2024	Maturity		2,615,385	2,615,385	2,615,385	2,615,385	0	0	0	0	0	2,615,385	0	0	0	90,773	10/05/2024
345397-XL-2	FORD MOTOR CREDIT 4.134% 08/04/25		12/17/2024	DEUTSCHE BANK		2,980,500	3,000,000	2,993,310	2,998,624	0	739	0	739	0	2,999,363	0	(18,863)	(18,863)	170,183	08/04/2025
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		04/11/2024	Call 100.0000		306,000	306,000	314,938	306,000	0	0	0	0	0	306,000	0	0	0	10,498	10/01/2025
35085A-AA-9	486 LESSER STREET TAX 5.400% 02/01/32		05/02/2024	STIFEL NICHOLAS		1,025,000	1,025,000	1,025,000	1,025,000	0	0	0	0	0	1,025,000	0	0	0	27,852	02/01/2032
35087M-AA-1	412 MADISON LLC 4.450% 06/01/62		05/01/2024	STERN		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	34,230	06/01/2062
35137L-AG-0	FOX CORP 4.030% 01/25/24		01/25/2024	Maturity		800,000	800,000	795,136	798,778	0	1,222	0	1,222	0	800,000	0	0	0	16,120	01/25/2024
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 12/25/37		12/01/2024	Paydown		14,521	4,087	3,917	4,109	0	10,412	0	10,412	0	14,521	0	0	0	589	12/25/2037
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2024	Paydown		14,122	14,122	13,442	13,677	0	445	0	445	0	14,122	0	0	0	328	09/25/2035
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		12/01/2024	Paydown		273,510	273,510	268,681	268,946	0	4,564	0	4,564	0	273,510	0	0	0	3,704	05/28/2052
37045X-CR-5	GENERAL MOTORS FINL CO 5.100% 01/17/24		01/17/2024	Maturity		1,200,000	1,200,000	1,198,992	1,199,437	0	563	0	563	0	1,200,000	0	0	0	30,600	01/17/2024
378272-AH-1	GLENCORE FUNDING LLC 4.625% 04/29/24		04/29/2024	Maturity		2,000,000	2,000,000	2,078,540	2,003,002	0	(3,002)	0	(3,002)	0	2,000,000	0	0	0	46,250	04/29/2024
380241-AA-7	20221 2022-1 A2 6.864% 10/30/52		10/30/2024	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	3,861	10/30/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
38869P-AN-4	GRAPHIC PACKAGING INTL 0.821% 04/15/24		04/15/2024	Maturity		435,000	435,000	427,070	428,161	0	6,839	0	6,839	0	435,000	0	0	0	1,786	04/15/2024
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2024	Various		610,472	610,472	592,164	604,922	0	5,550	0	5,550	0	610,472	0	0	0	38,179	07/01/2038
39121J-B*-0	GREAT RIVER ENERGY PP 3.760% 10/01/28		10/01/2024	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	11,280	10/01/2028
40435R-QG-9	HSBC BANK USA NA 5.780% 01/19/24		01/19/2024	Maturity		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	53,213	01/19/2024
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		12/01/2024	Paydown		5,887	5,887	955	16	0	5,872	0	5,872	0	5,887	0	0	0	42	05/25/2036
44409M-AA-4	HUDSON PACIFIC PROPERTIE 3.950% 11/01/27		07/10/2024	Various		4,203,497	5,000,000	4,826,025	4,917,423	0	10,178	0	10,178	0	4,927,601	0	(724,104)	(724,104)	131,626	11/01/2027
451102-BW-6	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		06/15/2024	Call 100.0000		1,049,000	1,049,000	1,069,279	1,051,342	0	(2,342)	0	(2,342)	0	1,049,000	0	0	0	37,371	09/15/2024
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2024	Paydown		0	(745)	(612)	(330)	0	330	0	330	0	0	0	0	0	24	02/25/2036
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		11/01/2024	Paydown		11,960	12,359	9,360	6,131	0	5,829	0	5,829	0	11,960	0	0	0	740	12/25/2035
459200-AS-0	IBM 6.500% 01/15/28		09/27/2024	JP MORGAN SEC		1,075,450	1,000,000	1,258,990	1,089,137	0	(15,473)	0	(15,473)	0	1,073,664	0	1,786	1,786	78,542	01/15/2028
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		12/01/2024	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/25/2035
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		12/01/2024	Paydown		326	326	319	9	0	317	0	317	0	326	0	0	0	14	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		12/01/2024	Paydown		54,545	54,545	38,726	44,004	0	10,542	0	10,542	0	54,545	0	0	0	2,447	08/25/2037
46590M-AT-7	JPMCC 2016-JP2 XA 1.786% 08/15/49		12/01/2024	Paydown		0	0	89,782	23,589	0	(23,589)	0	(23,589)	0	0	0	0	0	6,275	08/15/2049
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		11/01/2024	Paydown		4,550	4,550	3,244	2,218	0	2,332	0	2,332	0	4,550	0	0	0	147	01/25/2036
46625H-RY-8	JP MORGAN CHASE & CO 3.782% 02/01/28		10/24/2024	JP MORGAN SEC		1,962,100	2,000,000	2,067,020	2,024,483	0	(6,288)	0	(6,288)	0	2,018,196	0	(56,096)	(56,096)	93,289	02/01/2028
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		04/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2047
46649C-BG-7	JP Morgan Mortga20184 2018-4 B3 3.707% 10/25/48		12/01/2024	Paydown		449,320	449,320	399,403	401,638	0	47,683	0	47,683	0	449,320	0	0	0	9,041	10/25/2048
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		12/01/2024	Paydown		109,601	109,601	111,143	114,187	0	(4,586)	0	(4,586)	0	109,601	0	0	0	2,641	05/25/2050
46655F-AA-5	JMA-RM LLC 4.450% 03/01/72		05/01/2024	STERN		410,000	410,000	410,000	410,000	0	0	0	0	0	410,000	0	0	0	9,348	03/01/2072
478160-AJ-3	JOHNSON & JOHNSON 6.950% 09/01/29		02/27/2024	JP MORGAN SEC		5,314,210	4,745,000	5,190,794	4,905,948	0	(3,325)	0	(3,325)	0	4,902,624	0	411,587	411,587	163,057	09/01/2029
494368-AS-2	KIMBERLY CLARK 6.375% 01/01/28		11/07/2024	WELLS FARGO		3,155,490	3,000,000	3,021,500	3,005,968	0	(1,461)	0	(1,461)	0	3,004,507	0	150,983	150,983	258,719	01/01/2028
52520D-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2024	Paydown		8,168	6,600	4,291	4,192	0	3,975	0	3,975	0	8,168	0	0	0	425	11/25/2036
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		12/01/2024	Paydown		14,593	12,881	9,138	8,917	0	5,677	0	5,677	0	14,593	0	0	0	509	01/25/2037
52522H-AN-2	LXS 2006-8 3A5 6.550% 06/25/36		12/01/2024	Paydown		1,389	1,347	1,269	1,269	0	120	0	120	0	1,389	0	0	0	28	06/25/2036
52522L-DF-1	LXS 2005-6 A2		12/31/2024	Various						0			0					0	499	11/25/2035
52522L-DL-8	LXS 2005-6 A4		12/31/2024	Various						0			0					0	1,280	11/25/2035
52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42		12/01/2024	Paydown		265	976	767	911	0	(647)	0	(647)	0	265	0	0	0	18	12/25/2042
52524M-AV-1	LXS 2007-9 WF3 6.820% 04/25/37		12/01/2024	Paydown		24,301	25,933	16,863	23,129	0	1,172	0	1,172	0	24,301	0	0	0	1,080	04/25/2037
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25		08/13/2024	Various		1,928,148	1,937,000	1,937,000	1,937,000	0	0	0	0	0	1,937,000	0	(8,852)	(8,852)	64,916	05/30/2025
559080-AL-0	MAGELLAN MIDSTREAM PRTNS 4.250% 09/15/46		02/27/2024	Tax Free Exchange		1,978,768	2,000,000	1,975,240	1,978,612	0	156	0	156	0	1,978,768	0	0	0	38,250	09/15/2046
565849-AM-8	MARATHON OIL CORP 5.200% 06/01/45		12/30/2024	Various		2,998,359	3,000,000	2,998,230	2,998,318	0	41	0	41	0	2,998,359	0	0	0	169,000	06/01/2045
57643L-LF-1	MABS 2005-AB1 A6 5.971% 11/25/35		12/01/2024	Paydown		1,204	1,204	1,204	976	0	228	0	228	0	1,204	0	0	0	16	11/25/2035
58013M-FF-6	MCDONALD'S CORP 3.800% 04/01/28		09/17/2024	MORGAN STANLEY FIXED INC		2,185,304	2,200,000	2,148,146	2,173,636	0	4,177	0	4,177	0	2,177,813	0	7,491	7,491	80,581	04/01/2028
58769J-AV-9	MERCEDES-BENZ FIN NA 5.120% 07/31/26		07/30/2024	Various		450,317	450,000	450,000	0	0	0	0	0	0	450,000	0	317	317	0	07/31/2026
594918-CA-0	MICROSOFT CORP 4.250% 02/06/47		11/07/2024	SUSQUEHANNA		4,643,050	5,000,000	4,986,550	4,988,160	0	155	0	155	0	4,988,314	0	(345,264)	(345,264)	266,806	02/06/2047
59523U-AM-9	MID-AMERICA APARTMENTS L 4.000% 11/15/25		05/09/2024	BBVA		5,879,780	6,001,000	5,987,697	5,997,105	0	689	0	689	0	5,997,794	0	(118,014)	(118,014)	118,686	11/15/2025
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2024	Redemption 100.0000		456,667	456,667	456,667	456,667	0	0	0	0	0	456,667	0	0	0	19,518	08/01/2025
59980B-BE-1	MCMLT 2015-2 M2 3.599% 09/25/57		01/01/2024	Paydown		35,482	35,482	35,438	35,482	0	0	0	0	0	35,482	0	0	0	106	09/25/2057
59980A-AB-3	MCMLT 2017-2 M1 3.250% 07/25/59		12/01/2024	Paydown		1,367,672	1,367,672	1,400,154	1,371,214	0	(3,542)	0	(3,542)	0	1,367,672	0	0	0	28,700	07/25/2059
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		10/01/2024	Paydown		1,621,001	1,621,001	1,574,275	1,617,914	0	3,086	0	3,086	0	1,621,001	0	0	0	23,845	11/25/2058
61690Y-BS-0	MSC 2016-BNK2 ASB 2.860% 11/15/49		12/01/2024	Paydown		1,910,406	1,910,406	1,967,709	1,919,419	0	(9,013)	0	(9,013)	0	1,910,406	0	0	0	29,809	11/15/2049
617446-7Y-9	MORGAN STANLEY 4.350% 09/08/26		11/05/2024	KEY BANC-MCDONALD		992,700	1,000,000	998,240	999,468	0	148	0	148	0	999,616	0	(6,916)	(6,916)	50,508	09/08/2026

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
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36		12/01/2024	Paydown		27,160	27,160	15,025	8,824	0	18,336	0	18,336	0	27,160	0	0	0	196	10/25/2036
61749W-AK-3	MSM 2006-11 1A4 7.013% 08/25/36		12/01/2024	Paydown		3,751	3,751	967	778	0	2,973	0	2,973	0	3,751	0	0	0	23	08/25/2036
61761J-3R-8	MORGAN STANLEY 3.125% 07/27/26		09/11/2024	DEUTSCHE BANK		4,892,900	5,000,000	4,966,000	4,990,127	0	2,537	0	2,537	0	4,992,664	0	(99,764)	(99,764)	175,781	07/27/2026
62854A-AN-4	MYLAN NV 3.950% 06/15/26		09/20/2024	Call 99.5640		395,269	397,000	394,097	396,129	0	231	0	231	0	396,360	0	0	0	10,888	06/15/2026
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2024	Paydown		20,521	20,521	20,008	20,046	0	475	0	475	0	20,521	0	0	0	422	07/25/2043
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2024	Paydown		28,883	28,883	24,018	23,129	0	5,754	0	5,754	0	28,883	0	0	0	695	03/25/2047
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2024	Various		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	12,938	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2024	Redemption 100.0000		83,328	83,328	83,328	83,328	0	0	0	0	0	83,328	0	0	0	4,730	12/01/2028
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		04/18/2024	SUMRIDGE PARTNERS		1,520,945	1,565,000	1,565,000	1,565,000	0	0	0	0	0	1,565,000	0	(44,055)	(44,055)	62,126	08/01/2029
681936-BD-1	OMEGA HEALTHCARE 4.500% 01/15/25		09/27/2024	GOLDMAN SACHS		4,990,700	5,000,000	4,894,250	4,985,279	0	9,875	0	9,875	0	4,995,155	0	(4,455)	(4,455)	271,875	01/15/2025
69410T-AA-3	PACEWell 8 Trust20231 2023-1 A 5.500% 02/10/62		12/10/2024	Paydown		124,678	124,678	119,318	119,895	0	4,783	0	4,783	0	124,678	0	0	0	6,137	02/10/2062
701094-AJ-3	PARKER HANNIFIN 3.250% 03/01/27		06/11/2024	Various		5,719,260	6,000,000	6,007,149	6,002,364	0	(409)	0	(409)	0	6,001,955	0	(282,695)	(282,695)	152,208	03/01/2027
71713U-AW-2	PHARMACIA CORPORATION BASIC 6.600% 12/01/28		04/03/2024	Various		4,266,480	4,000,000	4,198,510	4,064,242	0	(3,115)	0	(3,115)	0	4,061,127	0	205,353	205,353	90,933	12/01/2028
719510-AA-0	PHYSICIANS REALTY LP 4.300% 03/15/27		07/12/2024	SMBC NIKKO		2,153,975	2,190,000	2,263,869	2,221,860	0	(5,540)	0	(5,540)	0	2,216,319	0	(62,345)	(62,345)	80,665	03/15/2027
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		12/05/2024	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,206	12/05/2049
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2024	Redemption 100.0000		69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		11/10/2024	Redemption 100.0000		70,158	70,158	60,480	65,196	0	4,962	0	4,962	0	70,158	0	0	0	3,147	05/10/2037
737446-AR-5	POST HOLDINGS INC 4.500% 09/15/31		04/16/2024	Various		888,355	1,027,000	1,027,000	1,027,000	0	0	0	0	0	1,027,000	0	(138,645)	(138,645)	27,344	09/15/2031
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		12/01/2024	Paydown		96,357	96,357	96,914	98,314	0	(1,957)	0	(1,957)	0	96,357	0	0	0	1,755	12/25/2049
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2024	Paydown		7,094	12,176	10,186	10,350	0	(3,257)	0	(3,257)	0	7,094	0	0	0	465	06/25/2036
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		11/25/2024	Paydown		171,232	171,232	171,205	171,187	0	44	0	44	0	171,232	0	0	0	2,532	10/25/2063
758750-AF-0	REGAL BELOIT 6.400% 04/15/33		04/12/2024	Tax Free Exchange		19,509,875	19,500,000	19,514,240	19,508,627	0	1,248	0	1,248	0	19,509,875	0	0	0	682,933	04/15/2033
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2024	Paydown		9	9	6	4	0	5	0	5	0	9	0	0	0	0	05/25/2036
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2024	Paydown		105,503	119,078	107,797	107,170	0	(1,667)	0	(1,667)	0	105,503	0	0	0	3,418	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2024	Paydown		3,399	4,381	3,610	3,890	0	(492)	0	(492)	0	3,399	0	0	0	155	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2024	Paydown		1	6,659	4,624	2,110	0	(2,109)	0	(2,109)	0	1	0	0	0	241	09/25/2036
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		11/01/2024	Paydown		0	5,626	3,669	2,647	0	(2,647)	0	(2,647)	0	0	0	0	0	250	04/25/2036
78016E-ZV-2	ROYAL BANK OF CANADA 5.690% 07/29/24		07/29/2024	Maturity		2,000,000	2,000,000	1,996,960	1,998,704	0	1,296	0	1,296	0	2,000,000	0	0	0	86,700	07/29/2024
78349A-AB-9	RWJ BARNABAS HEALTH 3.949% 07/01/46		05/08/2024	Call 85.8830		4,294,150	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	(537,469)	07/01/2046
78403D-AH-3	SBA TOWER TRUST 3.869% 10/15/24		10/15/2024	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	64,483	10/15/2024
81618T-AC-4	SELECT INCOME REIT 4.500% 02/01/25		05/09/2024	Various		1,611,401	2,000,000	1,959,800	1,994,602	0	1,673	0	1,673	0	1,996,275	0	(384,874)	(384,874)	69,731	02/01/2025
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2024	Paydown		33,134	33,134	32,223	32,171	0	963	0	963	0	33,134	0	0	0	622	09/25/2043
81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		12/01/2024	Paydown		161,250	161,250	159,895	160,123	0	1,126	0	1,126	0	161,250	0	0	0	2,715	08/25/2047
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		02/10/2024	Maturity		685,000	685,000	672,129	680,979	0	4,021	0	4,021	0	685,000	0	0	0	2,740	02/10/2024
824348-AW-6	SHERWIN-WILLIAMS CO/THE 3.450% 06/01/27		01/24/2024	CITADEL SECURITIES LLC		1,920,500	2,000,000	1,858,280	1,936,216	0	1,174	0	1,174	0	1,937,390	0	(16,890)	(16,890)	10,542	06/01/2027
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		07/30/2024	Various		1,204,804	1,508,725	967,802	1,002,249	0	25,355	0	25,355	0	1,027,604	0	177,199	177,199	24,100	10/01/2027
82568N-AE-1	SHUTTERFLY FINANCE LLC 9.750% 10/01/27		04/08/2024	STIFEL NICHOLAS		179,715	179,267	179,267	179,267	0	0	0	0	0	179,267	0	448	448	6,263	10/01/2027
829259-AW-0	SINCLAIR TELEVISION 5.125% 02/15/27		12/03/2024	Various		360,905	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(39,095)	(39,095)	26,681	02/15/2027
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP 4.500% 10/20/25		10/20/2024	Redemption 100.0000		159,375	159,375	158,578	0	0	797	0	797	0	159,375	0	0	0	1,793	10/20/2025
842400-GN-7	SOUTHERN CAL EDISON 3.700% 08/01/25		08/16/2024	GOLDMAN SACHS		1,976,080	2,000,000	1,995,720	1,998,884	0	437	0	437	0	1,999,321	0	(23,241)	(23,241)	77,700	08/01/2025
842587-80-0	SOUTHERN CO PFD		04/19/2024	JANNEY MONTGOMERY SCOTT LLC		8,711,930	400,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,288,070)	(1,288,070)	123,750	
844030-AA-4	SOUTHERN UNION CO 7.600% 02/01/24		02/01/2024	Maturity		750,000	750,000	752,295	750,573	0	(573)	0	(573)	0	750,000	0	0	0	28,500	02/01/2024
84861T-AC-2	SPIRIT REALTY LP 4.450% 09/15/26		01/23/2024	Various		3,006,407	3,000,000	3,010,698	3,003,458	0	(51)	0	(51)	0	3,003,407	0	3,000	3,000	47,467	09/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		12/25/2024	Paydown		424,534	424,534	424,513	424,491	0	43	0	43	0	424,534	0	0	0	4,357	09/25/2037
872225-AH-0	TBW 2006-5 A6 6.400% 11/25/36		12/01/2024	Paydown		21,971	21,971	21,885	22,666	0	(696)	0	(696)	0	21,971	0	0	0	520	11/25/2036
87470L-AH-4	TALLGRASS NRG PRTNR/FIN 7.500% 10/01/25		01/23/2024	Call 101.2500		1,771,875	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	62,708	10/01/2025
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2024	Redemption 100.0000		187,505	187,505	187,505	187,505	0	0	0	0	0	187,505	0	0	0	13,360	02/01/2030
88033G-DB-3	TENET HEALTHCARE 5.125% 11/01/27		04/05/2024	UBS WARBURG		595,170	612,000	612,000	612,000	0	0	0	0	0	612,000	0	(16,830)	(16,830)	13,766	11/01/2027
887317-AX-3	TIME WARNER INC 4.850% 07/15/45		06/12/2024	Various		4,296,318	5,700,000	5,428,704	5,467,551	0	2,520	0	2,520	0	5,470,071	0	0	0	(922,645)	07/15/2045
891490-AR-5	TOSCO CORPORATION 7.800% 01/01/27		12/12/2024	Call 106.5920		1,773,691	1,664,000	2,253,722	1,828,946	0	(49,917)	0	(49,917)	0	1,779,029	0	(115,029)	(115,029)	297,529	01/01/2027
891490-AT-1	TOSCO CORPORATION 8.125% 02/15/30		12/12/2024	Various		7,022,880	6,000,000	8,842,125	7,283,895	0	(178,422)	0	(178,422)	0	7,105,473	0	(1,105,473)	(1,105,473)	1,668,818	02/15/2030
90276X-AS-4	UBSCM 2018-C11 ASB 4.119% 06/15/51		12/01/2024	Paydown		221,059	221,059	227,690	222,812	0	(1,754)	0	(1,754)	0	221,059	0	0	0	4,980	06/15/2051
90276Y-AF-0	UBSCM 2019-C16 XA 1.519% 04/15/52		12/01/2024	Paydown		0	0	145,654	77,325	0	(77,325)	0	(77,325)	0	0	0	0	0	11,437	04/15/2052
90353K-AW-9	UBSCM 2018-C13 ASB 4.241% 10/15/51		12/01/2024	Paydown		289,448	289,448	298,130	292,260	0	(2,812)	0	(2,812)	0	289,448	0	0	0	6,796	10/15/2051
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2024	Redemption 100.0000		162,670	162,670	162,670	162,670	0	0	0	0	0	162,670	0	0	0	4,572	09/03/2026
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/10/2024	Various		3,754,253	3,878,000	3,780,884	3,790,223	0	899	0	899	0	3,791,121	0	(36,868)	(36,868)	143,614	04/15/2049
92552V-AK-6	VIASAT INC 5.625% 09/15/25		06/25/2024	Various		710,959	730,000	730,000	730,000	0	0	0	0	0	730,000	0	(19,041)	(19,041)	31,504	09/15/2025
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		01/01/2024	Paydown		29	29	30	29	0	0	0	0	0	29	0	0	0	0	05/15/2047
92938V-AR-6	WFRBS 2014-C19 ASB 3.633% 03/15/47		01/01/2024	Paydown		15	15	16	15	0	0	0	0	0	15	0	0	0	0	03/15/2047
939344-AR-8	WMALT 2006-4 3A6 6.602% 05/25/36		12/01/2024	Paydown		25,314	30,863	23,262	27,972	0	(2,658)	0	(2,658)	0	25,314	0	0	0	550	05/25/2036
93935W-AD-6	WMALT MORTGAGE 2006-9 A3 4.203% 10/25/36		12/01/2024	Paydown		15,258	15,258	8,012	4,691	0	10,567	0	10,567	0	15,258	0	0	0	113	10/25/2036
95001Q-AS-0	WFCM 2018-C46 ASB 4.086% 08/15/51		12/01/2024	Paydown		792,711	792,711	816,492	799,569	0	(6,858)	0	(6,858)	0	792,711	0	0	0	17,815	08/15/2051
95001T-BH-7	WFMBS 2019-1 B1 4.024% 11/25/48		12/01/2024	Paydown		320,983	320,983	323,456	322,467	0	(1,484)	0	(1,484)	0	320,983	0	0	0	7,216	11/25/2048
95002X-BH-7	WFCM 2020-C57 XA 2.051% 08/15/53		12/01/2024	Paydown		0	0	42,607	30,958	0	(30,958)	0	(30,958)	0	0	0	0	0	3,510	08/15/2053
95040Q-AC-8	WELLTOWER INC 4.250% 04/01/26		08/16/2024	GOLDMAN SACHS		4,951,450	5,000,000	5,101,780	5,024,278	0	(7,407)	0	(7,407)	0	5,016,871	0	(65,421)	(65,421)	187,708	04/01/2026
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		12/15/2024	Paydown		50,232	50,232	50,232	50,232	0	0	0	0	0	50,232	0	0	0	1,155	06/15/2049
95058X-AP-3	WEN 2022-1A A2II 4.535% 03/15/52		12/15/2024	Paydown		14,916	14,916	14,916	14,916	0	0	0	0	0	14,916	0	0	0	1,722	03/15/2052
95709T-AL-4	WESTAR ENERGY INC 3.250% 12/01/25		08/16/2024	JP MORGAN SEC		1,471,635	1,500,000	1,440,030	1,481,829	0	5,820	0	5,820	0	1,487,649	0	(16,014)	(16,014)	34,938	12/01/2025
960386-AL-4	WABTEC 3.450% 11/15/26		11/20/2024	BARCLAYS		1,946,200	2,000,000	1,955,060	1,983,747	0	4,878	0	4,878	0	1,988,625	0	(42,425)	(42,425)	70,150	11/15/2026
000000-00-0	ST MARYS CEMENT INC 5.750% 04/02/34	A	11/21/2024	HONG KONG SHANGHAI BK		396,080	400,000	406,616	0	0	(134)	0	(134)	0	406,482	0	(10,402)	(10,402)	14,694	04/02/2034
009089-AA-1	AIR CANADA 2013-1A PTT 4.125% 05/15/25	A	11/15/2024	Redemption 100.0000		24,324	24,324	24,166	0	0	158	0	158	0	24,324	0	0	0	502	05/15/2025
06367D-3U-7	BANK OF MONTREAL CHICAGO 5.810% 01/12/24	A	01/12/2024	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	37,208	01/12/2024
06367W-HH-9	BANK OF MONTREAL 3.300% 02/05/24	A	02/05/2024	Maturity		1,000,000	1,000,000	988,960	997,453	0	2,547	0	2,547	0	1,000,000	0	0	0	16,500	02/05/2024
349553-AM-9	FORTIS INC 3.055% 10/04/26	A	11/20/2024	JP MORGAN SEC		599,577	620,000	620,000	620,000	0	0	0	0	0	620,000	0	(20,423)	(20,423)	21,414	10/04/2026
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A	04/05/2024	SUMRIDGE PARTNERS		241,695	246,000	246,000	246,000	0	0	0	0	0	246,000	0	(4,305)	(4,305)	7,869	04/01/2029
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A	02/28/2024	UBS WARBURG		257,321	267,000	267,000	267,000	0	0	0	0	0	267,000	0	(9,679)	(9,679)	5,006	04/01/2026
68245X-AJ-8	BURGER KING 4.375% 01/15/28	A	02/28/2024	JEFFERIES & CO		333,256	355,000	355,000	355,000	0	0	0	0	0	355,000	0	(21,744)	(21,744)	4,573	01/15/2028
68245X-AM-1	BURGER KING 4.000% 10/15/30	A	11/07/2024	WELLS FARGO		1,805,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(195,000)	(195,000)	85,111	10/15/2030
71644E-AG-7	PETRO-CANADA 5.950% 05/15/35	A	10/07/2024	Call 107.0600		1,640,159	1,532,000	1,537,500	0	0	(239)	0	(239)	0	1,537,261	0	(5,261)	(5,261)	189,691	05/15/2035
878742-AE-5	TECK RESOURCES LIMITED 6.125% 10/01/35	A	07/17/2024	Various		2,115,520	2,000,000	1,981,930	1,988,856	0	359	0	359	0	1,989,215	0	10,785	10,785	212,839	10/01/2035
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	02/12/2024	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/12/2026
000000-00-0	CORURIPE NETHERLANDS BV 10.000% 02/10/27	D	11/18/2024	JPM FUNDS RECAP		199,500	200,000	191,500	0	0	162	0	162	0	191,662	0	7,838	7,838	5,500	02/10/2027
000000-00-0	MONG DUONG FIN HLDGS BV 5.125% 05/07/29	D	08/26/2024	JANE STREET EXECUTION SERVICES		243,846	252,984	243,267	0	0	340	0	340	0	243,607	0	240	240	3,962	05/07/2029
000000-00-0	MONG DUONG FIN HLDGS BV 5.125% 05/07/29	D	11/07/2024	Redemption 100.0000		80,830	80,830	77,725	0	0	3,105	0	3,105	0	80,830	0	0	0	2,071	05/07/2029
000000-00-0	MINEJESA CAPITAL BV 4.625% 08/10/30	D	08/26/2024	Various		1,418,125	1,456,950	1,323,785	1,363,556	0	4,828	0	4,828	0	1,368,384	0	49,741	49,741	67,938	08/10/2030
000000-00-0	MINEJESA CAPITAL BV 4.625% 08/10/30	D	08/10/2024	Redemption 100.0000		684,450	684,450	634,980	649,667	0	34,783	0	34,783	0	684,450	0	0	0	23,295	08/10/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	ADANI PORTS AND SPECIAL 3.100% 02/02/31	D	08/26/2024	ING/FNC FINANCIAL NE CO		417,000	500,000	406,700	0	0	979	0	979	0	407,679	0	9,321	9,321	8,826	02/02/2031
000000-00-0	CONTINUUM GRN SPV CO-ISS 7.500% 06/26/33	D	12/30/2024	Redemption 100.0000		11,375	11,375	11,664	0	0	(289)	0	(289)	0	11,375	0	0	0	427	06/26/2033
000000-00-0	MV24 CAPITAL BV 6.748% 06/01/34	D	12/01/2024	Redemption 100.0000		18,100	18,100	17,534	0	0	566	0	566	0	18,100	0	0	0	611	06/01/2034
000000-00-0	ADANI TRANS STEP-ONE LTD 4.250% 05/21/36	D	11/21/2024	Redemption 100.0000		15,000	15,000	13,042	0	0	1,958	0	1,958	0	15,000	0	0	0	319	05/21/2036
000000-00-0	TRANSJAMAICAN HIGHWAY 5.750% 10/10/36	D	10/10/2024	Redemption 100.0000		5,442	5,442	4,979	0	0	463	0	463	0	5,442	0	0	0	78	10/10/2036
000000-00-0	ACWA POWER MGMT INVST 5.950% 12/15/39	D	12/15/2024	Redemption 100.0000		10,055	10,055	9,979	0	0	75	0	75	0	10,055	0	0	0	299	12/15/2039
000000-00-0	SAUDI INTERNATIONAL BOND SOVEREIGN 5.000% 01/18/53	D	07/11/2024	JEFFERIES & CO		194,425	220,000	192,225	192,342	0	205	0	205	0	192,546	0	1,879	1,879	10,908	01/18/2053
00109A-AB-3	AES PANAMA GENERATION HL 4.375% 05/31/30	D	11/30/2024	Redemption 100.0000		8,482	8,482	7,613	0	0	869	0	869	0	8,482	0	0	0	186	05/31/2030
007866-AE-6	AEROPUERTOS DOMINICANOS 7.000% 06/30/34	D	08/23/2024	JP MORGAN SEC		258,875	250,000	250,000	0	0	0	0	0	0	250,000	0	8,875	8,875	2,285	06/30/2034
03217K-AB-4	AMERICA MOVIL SAB DE CV 5.375% 04/04/32	D	11/20/2024	Various		712,875	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(37,125)	(37,125)	39,305	04/04/2032
035198-AD-2	ANGOLA 8.000% 11/26/29	D	08/16/2024	MARKET AXESS		904,390	1,000,000	944,250	953,669	0	3,747	0	3,747	0	957,416	0	(53,026)	(53,026)	58,444	11/26/2029
05492Q-AE-6	BDS 2020-FL5 B 6.312% 02/16/37	D	04/16/2024	Paydown		1,000,000	1,000,000	975,000	993,241	0	6,759	0	6,759	0	1,000,000	0	0	0	20,405	02/16/2037
10554T-AD-7	BRASKEM NETHERLANDS 4.500% 01/31/30	D	08/23/2024	BANK of AMERICA SEC		353,000	400,000	349,400	0	0	244	0	244	0	349,644	0	3,356	3,356	1,300	01/31/2030
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D	01/10/2024	JEFFERIES & CO		423,000	600,000	479,250	481,080	0	60	0	60	0	481,140	0	(58,140)	(58,140)	15,863	01/31/2050
151290-BV-4	CEMEX SAB-SPONS ADR 5.450% 11/19/29	D	12/10/2024	JP MORGAN SEC		695,450	700,000	700,000	700,000	0	0	0	0	0	700,000	0	(4,550)	(4,550)	40,481	11/19/2029
151290-CB-7	CEMEX SAB-SPONS ADR 9.125% 03/14/28	D	12/11/2024	BNP SECURITIES		531,050	500,000	500,000	500,000	0	0	0	0	0	500,000	0	31,050	31,050	45,372	03/14/2028
17186H-AG-7	CIMPRESS NV 7.000% 06/15/26	D	04/19/2024	Various		1,944,254	1,950,000	1,950,000	1,950,000	0	0	0	0	0	1,950,000	0	(5,746)	(5,746)	44,359	06/15/2026
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	D	09/09/2024	Maturity		1,000,000	1,000,000	994,360	999,503	0	497	0	497	0	1,000,000	0	0	0	36,250	09/09/2024
24820R-AG-3	STATOIL 6.500% 12/01/28	D	11/05/2024	DAIWA SECURITIES AMERICA		3,202,800	3,000,000	2,803,440	2,932,566	0	10,042	0	10,042	0	2,942,608	0	260,192	260,192	181,458	12/01/2028
279158-AJ-8	ECOPET 5.875% 05/28/45	D	02/22/2024	BANK of AMERICA SEC		1,104,750	1,500,000	1,605,000	1,598,649	0	(440)	0	(440)	0	1,598,210	0	(493,460)	(493,460)	21,542	05/28/2045
279158-AN-9	ECOPET 6.875% 04/29/30	D	08/27/2024	STIFEL NICHOLAS		500,500	500,000	610,000	579,536	0	(7,739)	0	(7,739)	0	571,797	0	(71,297)	(71,297)	28,550	04/29/2030
28249N-AB-7	EIG PEARL HOLDINGS SARL 4.387% 11/30/46	D	08/20/2024	BANK of AMERICA SEC		1,610,000	2,000,000	1,628,500	1,639,622	0	5,478	0	5,478	0	1,645,100	0	(35,100)	(35,100)	85,790	11/30/2046
29082H-AC-6	EMBRAER NETHERLANDS FINA 6.950% 01/17/28	D	08/23/2024	BCP SECURITIES LLC		522,500	500,000	549,700	531,604	0	(4,690)	0	(4,690)	0	526,914	0	(4,414)	(4,414)	38,515	01/17/2028
36321P-AB-6	GALAXY PIPELINE ASSETS 2.625% 03/31/36	D	08/19/2024	MORGAN STANLEY FIXED INC		2,100,000	2,500,000	2,405,250	2,426,023	0	5,086	0	5,086	0	2,431,109	0	(331,109)	(331,109)	58,333	03/31/2036
38381C-AB-8	FIN DEPT GOVT SHARJAH AGENCY DEBENTURES 4.000% 07/28/50	D	08/26/2024	MARKET AXESS		682,200	1,000,000	895,000	900,002	0	1,275	0	1,275	0	901,277	0	(219,077)	(219,077)	43,222	07/28/2050
400666-AA-1	GUARA NORTE SARL 5.198% 06/15/34	D	12/15/2024	Redemption 100.0000		14,750	14,750	13,850	0	0	900	0	900	0	14,750	0	0	0	383	06/15/2034
404280-AP-4	HSBC HOLDINGS PLC-SPONS 4.250% 03/14/24	D	03/14/2024	Maturity		1,300,000	1,300,000	1,288,547	1,294,790	0	5,210	0	5,210	0	1,300,000	0	0	0	27,625	03/14/2024
456472-AC-3	INDUSTRIAS PENOLES SAB D 5.650% 09/12/49	D	08/26/2024	JEFFERIES & CO		455,000	500,000	584,375	579,923	0	(1,106)	0	(1,106)	0	578,817	0	(123,817)	(123,817)	27,073	09/12/2049
456472-AD-1	INDUSTRIAS PENOLES SAB D 4.750% 08/06/50	D	08/26/2024	JEFFERIES & CO		324,000	405,000	319,748	320,677	0	829	0	829	0	321,505	0	2,495	2,495	20,360	08/06/2050
46590X-AY-2	JBS USA FOOD FINANCE 5.750% 04/01/33	D	06/28/2024	Call 100.9870		4,079,875	4,040,000	3,988,196	3,989,508	0	2,037	0	2,037	0	3,991,545	0	48,455	48,455	212,164	04/01/2033
500631-AH-9	KOREA ELECTRIC & POWER 7.000% 02/01/27	D	07/17/2024	JPM FUNDS RECAP		2,103,380	2,000,000	2,137,390	2,033,171	0	(5,373)	0	(5,373)	0	2,027,798	0	75,582	75,582	134,944	02/01/2027
50066A-AP-8	KOREA GAS CORP 2.875% 07/16/29	D	11/07/2024	STANDARD CHARTERED BANK		1,838,460	2,000,000	1,982,300	1,989,533	0	1,465	0	1,465	0	1,990,998	0	(152,538)	(152,538)	75,389	07/16/2029
50202K-AA-4	Ladder Capital C2021FL2 I Mort SER 2021FL2 CL A 5.712% 12/13/38	D	12/15/2024	Paydown		4,462,356	4,462,356	4,462,356	4,462,356	0	0	0	0	0	4,462,356	0	0	0	200,540	12/13/2038
53263A-AA-6	LIMAK CIMENTO SANAYI 9.750% 07/25/29	D	09/16/2024	JEFFERIES & CO		243,438	250,000	250,000	0	0	0	0	0	0	250,000	0	(6,563)	(6,563)	3,521	07/25/2029
55285G-AD-6	MDGH GMTN RSC LTD 4.375% 11/22/33	D	08/19/2024	JPM FUNDS RECAP		1,449,375	1,500,000	1,490,265	1,490,653	0	454	0	454	0	1,491,108	0	(41,733)	(41,733)	48,854	11/22/2033
58733R-AF-9	MERCADOLIBRE INC 3.125% 01/14/31	C	11/13/2024	HONG KONG SHANGHAI BK		4,768,500	5,500,000	4,149,375	4,293,011	0	118,638	0	118,638	0	4,411,649	0	356,851	356,851	229,167	01/14/2031
59284M-AD-6	MEXICO CITY AIRPORT TRUST 5.500% 07/31/47	D	08/13/2024	JEFFERIES & CO		508,800	600,000	597,000	597,168	0	51	0	51	0	597,220	0	(88,420)	(88,420)	34,283	07/31/2047
60475D-AB-7	MISC CAPITAL TWO LABUAN 3.750% 04/06/27	D	05/03/2024	DEUTSCHE BANK		1,903,600	2,000,000	1,994,320	1,996,084	0	426	0	426	0	1,996,510	0	(92,910)	(92,910)	43,958	04/06/2027
67114N-AA-9	ORYX FUNDING LTD 5.800% 02/03/31	D	08/26/2024	MIZUHO SECURITIES USA INC		304,380	300,000	314,550	311,175	0	(870)	0	(870)	0	310,305	0	(5,925)	(5,925)	18,560	02/03/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
67712M-AB-5	OHI GROUP SA 13.000% 07/22/29	D	09/04/2024	Various		1,194,928	1,200,000	1,200,000	0	0	0	0	0	0	1,200,000	0	(5,073)	(5,073)	3,882	07/22/2029
69377F-AB-2	FREEPORT INDONESIA PT 5.315% 04/14/32	D	08/19/2024	BNP SECURITIES		2,296,550	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	(3,450)	(3,450)	103,908	04/14/2032
69377F-AC-0	FREEPORT INDONESIA PT 6.200% 04/14/52	D	08/26/2024	JEFFERIES & CO		525,455	500,000	500,000	500,000	0	0	0	0	0	500,000	0	25,455	25,455	26,953	04/14/2052
706451-BG-5	PEMEX FINANCE LTD 6.625% 06/15/35	D	08/23/2024	JP MORGAN SEC		392,500	500,000	478,750	481,431	0	660	0	660	0	482,091	0	(89,591)	(89,591)	23,095	06/15/2035
71429M-AB-1	PRGO 4.375% 03/15/26	D	10/02/2024	Call 100.0610 Redemption		3,001,830	3,000,000	2,992,530	2,997,896	0	750	0	750	0	2,998,647	0	1,353	1,353	139,278	03/15/2026
715604-AA-2	PERU LNG SRL 5.375% 03/22/30	D	09/22/2024	100.0000		83,300	83,300	83,300	83,300	0	0	0	0	0	83,300	0	0	0	4,477	03/22/2030
71654Q-CC-4	PETROLEOS MEXICANOS 6.750% 09/21/47	D	08/23/2024	JP MORGAN SEC		414,000	600,000	520,800	523,473	0	795	0	795	0	524,268	0	(110,268)	(110,268)	37,688	09/21/2047
716564-AA-7	PETROLEOS DEL PERU SA 4.750% 06/19/32	D	08/26/2024	GOLDMAN SACHS		384,000	500,000	535,000	527,778	0	(1,857)	0	(1,857)	0	525,921	0	(141,921)	(141,921)	16,361	06/19/2032
716564-AB-5	PETROLEOS DEL PERU SA 5.625% 06/19/47	D	08/26/2024	JP MORGAN SEC		655,000	1,000,000	1,063,750	1,060,384	0	(950)	0	(950)	0	1,059,434	0	(404,434)	(404,434)	38,750	06/19/2047
74730D-AE-3	QATAR PETROLEUM 3.125% 07/12/41	D	05/21/2024	JPM FUNDS RECAP		669,375	900,000	896,679	896,980	0	36	0	36	0	897,015	0	(227,640)	(227,640)	24,297	07/12/2041
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	03/12/2024	Various		3,491,570	3,457,000	3,457,000	3,457,000	0	0	0	0	0	3,457,000	0	34,570	34,570	91,940	09/30/2027
77340G-AJ-0	ROCKT 2017-2A AR 5.938% 10/15/29	D	10/15/2024	Paydown		7,312,383	7,312,383	7,312,383	7,312,383	0	0	0	0	0	7,312,383	0	0	0	274,916	10/15/2029
780097-BA-8	ROYAL BANK OF SCOTLAND 4.800% 04/05/26	D	10/22/2024	TD SECURITIES		1,002,220	1,000,000	998,190	999,441	0	215	0	215	0	999,656	0	2,564	2,564	50,400	04/05/2026
78392B-AC-1	SK HYNIX INC 2.375% 01/19/31	D	11/27/2024	Various		855,555	1,000,000	953,700	965,359	0	3,501	0	3,501	0	968,859	0	(113,304)	(113,304)	29,292	01/19/2031
822582-BQ-4	SHELL INTERNATIONAL FIN 4.000% 05/10/46	D	10/03/2024	Various		4,930,151	5,000,000	4,909,900	4,923,456	0	1,695	0	1,695	0	4,925,151	0	5,000	5,000	182,222	05/10/2046
82481L-AD-1	SHIRE ACQ INV IRELAND DA 3.200% 09/23/26	D	03/19/2024	BNP SECURITIES		1,909,640	2,000,000	1,997,620	1,999,211	0	117	0	117	0	1,999,328	0	(89,688)	(89,688)	31,644	09/23/2026
82929R-AC-0	SING TELECOMMUNICATIONS 7.375% 12/01/31	D	04/03/2024	Various		10,287,720	9,000,000	9,205,420	9,099,559	0	(2,948)	0	(2,948)	0	9,096,611	0	1,191,109	1,191,109	228,625	12/01/2031
86565F-YF-3	SUMITOMO MITSUI BANK NY 5.820% 01/18/24	D	01/18/2024	Maturity		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	9,045	01/18/2024
86964W-AH-5	SUZANO AUSTRIA GMBH 5.000% 01/15/30	D	08/23/2024	BBVA		488,000	500,000	555,625	539,420	0	(4,070)	0	(4,070)	0	535,350	0	(47,350)	(47,350)	27,847	01/15/2030
87927V-AF-5	TELECOM ITALIA CAPITAL 6.375% 11/15/33	D	04/29/2024	Various		1,778,500	2,000,000	1,974,770	1,985,953	0	449	0	449	0	1,986,402	0	(207,902)	(207,902)	58,314	11/15/2033
88032W-AN-6	TENCENT HOLDINGS LTD 3.975% 04/11/29	D	07/18/2024	HONG KONG SHANGHAI BK		4,808,000	5,000,000	4,998,350	4,998,807	0	89	0	89	0	4,998,896	0	(190,896)	(190,896)	153,479	04/11/2029
90351D-AF-4	UBS GROUP FUNDING 4.125% 04/15/26	D	10/22/2024	KEY BANC-MCDONALD		991,100	1,000,000	997,790	999,364	0	243	0	243	0	999,608	0	(8,508)	(8,508)	42,167	04/15/2026
92857W-BD-1	VODAFONE GROUP PLC 4.375% 02/19/43	D	07/12/2024	Call 88.0900		880,900	1,000,000	849,960	878,823	0	1,970	0	1,970	0	880,793	0	107	107	39,253	02/19/2043
G2616#-AF-8	DCC TREAS 2014 PP 4.530% 05/21/24	D	05/21/2024	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	67,950	05/21/2024
M8157V-AB-7	OQ SAOC 5.125% 05/06/28	D	08/26/2024	JANE STREET EXECUTION SERVICES		199,524	200,000	191,900	192,891	0	958	0	958	0	193,848	0	5,676	5,676	8,314	05/06/2028
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/24	D	01/11/2024	Various		93,974	1,280,249	0	0	0	0	0	0	0	0	0	93,974	93,974	0	07/15/2024
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/24	D	01/11/2024	Various		14,290	194,673	0	0	0	0	0	0	0	0	0	14,290	14,290	0	07/15/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						387,545,665	390,464,407	398,409,411	389,224,838	16,393	151,281	0	167,674	0	395,275,557	0	(7,049,111)	(7,049,111)	12,817,508	XXX
25746U-BY-4	DOMINION RESOURCES 7.912% 10/01/54		10/08/2024	Call 100.0000		2,000,000	2,000,000	2,085,000	2,007,870	0	(7,870)	0	(7,870)	0	2,000,000	0	0	0	118,077	10/01/2054
1309999999. Subtotal - Bonds - Hybrid Securities						2,000,000	2,000,000	2,085,000	2,007,870	0	(7,870)	0	(7,870)	0	2,000,000	0	0	0	118,077	XXX
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND		06/28/2024	JANE STREET EXECUTION SERVICES	0.000	2,790,622	0	2,890,800	2,897,950	(7,150)	0	0	(7,150)	0	2,890,800	0	(100,178)	(100,178)	57,165	
1619999999. Subtotal - Bonds - SVO Identified Funds						2,790,622	0	2,890,800	2,897,950	(7,150)	0	0	(7,150)	0	2,890,800	0	(100,178)	(100,178)	57,165	XXX
2509999997. Total - Bonds - Part 4						451,957,036	457,176,197	467,588,044	455,473,262	9,243	(482,447)	0	(473,204)	0	462,896,574	0	(10,258,755)	(10,258,755)	15,316,275	XXX
2509999998. Total - Bonds - Part 5						43,076,438	42,919,695	42,926,159	0	0	52,885	0	52,885	0	42,979,042	0	76,146	76,146	1,189,222	XXX
2509999999. Total - Bonds						495,033,474	500,095,892	510,514,203	455,473,262	9,243	(429,562)	0	(420,319)	0	505,875,616	0	(10,182,609)	(10,182,609)	16,505,497	XXX
172967-MG-3	CITIGROUP 5.000% Perpet.		09/12/2024	Call 100.0000	2,000,000.000	2,000,000	0.00	2,000,000	1,941,380	58,620	0	0	58,620	0	2,000,000	0	0	0	100,000	
26441C-BG-9	DUKE ENERGY 4.875% Perpet.		09/16/2024	TENDER OFFER	2,000,000.000	2,000,000	0.00	2,015,000	1,972,680	42,320	0	0	42,320	0	2,015,000	0	(15,000)	(15,000)	97,500	
48128B-62-2	JPMORGAN CHASE & CO PREFERRED		10/23/2024	JANNEY MONTGOMERY SCOTT NINC	50,000.000	1,164,968	0.00	1,069,000	1,070,000	(1,000)	0	0	(1,000)	0	1,069,000	0	95,968	95,968	44,531	
665859-85-6	NORTHERN TRUST CORP PREFERRED		11/06/2024	JANNEY MONTGOMERY SCOTT NINC	26,846.000	612,609	0.00	569,135	568,598	537	0	0	537	0	569,135	0	43,473	43,473	31,544	
74460W-57-8	PUBLIC STORAGE PFD		04/22/2024	JANNEY MONTGOMERY SCOTT NINC	200,000.000	4,109,967	0.00	4,236,000	4,308,000	(72,000)	0	0	(72,000)	0	4,236,000	0	(126,033)	(126,033)	59,375	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						9,887,544	XXX	9,889,135	9,860,658	28,477	0	0	28,477	0	9,889,135	0	(1,592)	(1,592)	332,950	XXX
4509999997. Total - Preferred Stocks - Part 4						9,887,544	XXX	9,889,135	9,860,658	28,477	0	0	28,477	0	9,889,135	0	(1,592)	(1,592)	332,950	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						9,887,544	XXX	9,889,135	9,860,658	28,477	0	0	28,477	0	9,889,135	0	(1,592)	(1,592)	332,950	XXX
02079K-10-7	ALPHABET CLASS C		04/25/2024	J.P. Morgan CSA	4,825.000	761,488		346,472	679,987	(333,516)	0	0	(333,516)	0	346,472	0	415,017	415,017	0	
36828A-10-1	GE VERNOVA LLC COMMON		04/02/2024	Cash Adjustment	1.000	67		67	0	0	0	0	0	0	67	0	(1)	(1)	0	
369604-30-1	GENERAL ELECTRIC CO		04/02/2024	Spin Off	0.000	2,022,202		2,022,202	0	0	0	0	0	0	2,022,202	0	0	0	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70450Y-10-3	PAYPAL HOLDINGS INC		03/22/2024	ROBERT W. BAIRD	15,311.000	997,103		957,856	940,249	17,608	0	0	17,608	0	957,856	0	39,246	39,246	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,780,860	XXX	3,326,597	1,620,236	(315,908)	0	0	(315,908)	0	3,326,597	0	454,262	454,262	0	XXX
31337#-10-5	FHLB CINCINNATI		06/20/2024	PRIVATE PLACEMENT	2,370.000	237,000		237,000	237,000	0	0	0	0	0	237,000	0	0	0	1,965	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						237,000	XXX	237,000	237,000	0	0	0	0	0	237,000	0	0	0	1,965	XXX
024526-77-4	American Beacon Small Cap Value R6		12/31/2024	VARIOUS	2,905.000	76,793		68,644	72,390	(3,745)	0	0	(3,745)	0	68,644	0	8,148	8,148	0	
025076-37-3	American Century Equity Income R6		12/31/2024	VARIOUS	137,919.000	1,207,715		1,233,647	1,164,037	69,610	0	0	69,610	0	1,233,647	0	(25,932)	(25,932)	17,021	
04314H-56-8	Artisan High Income Institutional		12/31/2024	VARIOUS	7,867.000	71,954		74,687	71,038	3,650	0	0	3,650	0	74,687	0	(2,734)	(2,734)	0	
057071-85-4	Baird Aggregate Bond Inst		12/31/2024	VARIOUS	9,475.000	92,941		90,477	93,428	(2,952)	0	0	(2,952)	0	90,477	0	2,464	2,464	0	
207019-70-4	Conestoga Small Cap Institutional		12/31/2024	VARIOUS	87.000	6,602		6,149	6,321	(172)	0	0	(172)	0	6,149	0	453	453	0	
256201-10-4	Dodge & Cox Balanced Fund		12/31/2024	VARIOUS	13,122.000	1,370,667		1,166,030	1,328,303	(162,273)	0	0	(162,273)	0	1,166,030	0	204,637	204,637	20,430	
256206-50-9	Dodge & Cox Stock X		12/31/2024	VARIOUS	690.000	177,433		167,524	0	167,524	0	0	167,524	0	167,524	0	9,909	9,909	0	
256206-80-6	Dodge & Cox Balanced X		12/31/2024	VARIOUS	1.000	69,576		66,956	0	66,956	0	0	66,956	0	66,956	0	2,621	2,621	0	
298706-82-1	American Funds EuroPacific Gr R6		12/31/2024	VARIOUS	3,915.000	222,710		191,750	214,160	(22,410)	0	0	(22,410)	0	191,750	0	30,960	30,960	0	
31635T-10-4	Fidelity Inflation Protected Bond Index		12/31/2024	VARIOUS	15.000	16		17	136	(118)	0	0	(118)	0	17	0	(1)	(1)	0	
411512-52-8	Harbor Capital Appreciation Retirement		12/31/2024	VARIOUS	12,138.000	1,138,749		945,280	1,174,435	(229,155)	0	0	(229,155)	0	945,280	0	193,469	193,469	0	
683974-60-4	Oppenheimer Developing Markets I		12/31/2024	VARIOUS	4,126.000	167,365		177,156	159,128	18,027	0	0	18,027	0	177,156	0	(9,791)	(9,791)	0	
74254U-44-0	Principal Short-Term Income Inst		12/31/2024	VARIOUS	5,450.000	64,831		65,720	64,468	1,251	0	0	1,251	0	65,720	0	(889)	(889)	0	
779562-20-6	T. Rowe Price New Horizons I		12/31/2024	VARIOUS	3,495.000	209,465		221,804	197,606	24,198	0	0	24,198	0	221,804	0	(12,339)	(12,339)	0	
77957Y-40-3	T Rowe Price Mid Cap Value I		12/31/2024	VARIOUS	32.000	1,014		985	0	985	0	0	985	0	985	0	28	28	0	
872797-17-0	T Rowe Price Retirement Balanced Fund I		12/31/2024	VARIOUS	1.000	7,163		6,947	0	6,947	0	0	6,947	0	6,947	0	217	217	0	
872797-19-6	T Rowe Price Retirement 2060 Fund I		12/31/2024	VARIOUS	3.000	50		46	0	46	0	0	46	0	46	0	4	4	0	
872797-21-2	T Rowe Price Retirement 2055 Fund I		12/31/2024	VARIOUS	1.000	9		8	0	8	0	0	8	0	8	0	1	1	0	
872797-22-0	T Rowe Price Retirement 2050 Fund I		12/31/2024	VARIOUS	366.000	6,935		6,236	0	6,236	0	0	6,236	0	6,236	0	699	699	0	
872797-23-8	T Rowe Price Retirement 2045 Fund I		12/31/2024	VARIOUS	13.000	281		260	0	260	0	0	260	0	260	0	21	21	0	
872797-24-6	T Rowe Price Retirement 2040 Fund I		12/31/2024	VARIOUS	1,322.000	40,420		36,573	0	36,573	0	0	36,573	0	36,573	0	3,846	3,846	0	
872797-25-3	T Rowe Price Retirement 2035 Fund I		12/31/2024	VARIOUS	263.000	5,536		5,044	0	5,044	0	0	5,044	0	5,044	0	492	492	0	
872797-26-1	T Rowe Price Retirement 2030 Fund I		12/31/2024	VARIOUS	1.000	3,236		2,918	0	2,918	0	0	2,918	0	2,918	0	318	318	0	
872797-27-9	T Rowe Price Retirement 2025 Fund I		12/31/2024	VARIOUS	1.000	3,578		3,380	0	3,380	0	0	3,380	0	3,380	0	198	198	0	
872797-28-7	T Rowe Price Retirement 2020 Fund I		12/31/2024	VARIOUS	506.000	9,403		9,300	0	9,300	0	0	9,300	0	9,300	0	103	103	0	
872797-29-5	T Rowe Price Retirement 2015 Fund I		12/31/2024	VARIOUS	7.000	85		81	0	81	0	0	81	0	81	0	4	4	0	
872797-30-3	T. Rowe Price I 2015 I		12/31/2024	VARIOUS	4,753.000	57,667		56,766	57,601	(835)	0	0	(835)	0	56,766	0	901	901	373	
872797-40-2	T. Rowe Price Retirement I 2020 I		12/31/2024	VARIOUS	26,921.000	342,649		333,522	343,515	(9,993)	0	0	(9,993)	0	333,522	0	9,127	9,127	4,609	
872797-50-1	T. Rowe Price Retirement I 2025 I		12/31/2024	VARIOUS	71,473.000	986,015		952,555	984,893	(32,338)	0	0	(32,338)	0	952,555	0	33,460	33,460	8,580	
872797-60-0	T. Rowe Price Retirement I 2030 I		12/31/2024	VARIOUS	16,491.000	242,480		221,102	240,773	(19,671)	0	0	(19,671)	0	221,102	0	21,378	21,378	2,396	
872797-70-9	T. Rowe Price Retirement I 2035 I		12/31/2024	VARIOUS	32,003.000	502,351		432,327	496,370	(64,043)	0	0	(64,043)	0	432,327	0	70,025	70,025	4,930	
872797-80-8	T. Rowe Price Retirement I 2040 I		12/31/2024	VARIOUS	2,779.000	45,202		39,753	44,458	(4,706)	0	0	(4,706)	0	39,753	0	5,449	5,449	425	
872797-84-0	T. Rowe Price Retirement Balanced I		12/31/2024	VARIOUS	58,086.000	655,020		619,026	653,467	(34,441)	0	0	(34,441)	0	619,026	0	35,994	35,994	3,512	
872797-85-7	T. Rowe Price Retirement I 2060 I		12/31/2024	VARIOUS	1,729.000	29,853		28,445	29,357	(912)	0	0	(912)	0	28,445	0	1,408	1,408	398	
872797-86-5	T. Rowe Price Retirement I 2055 I		12/31/2024	VARIOUS	206.000	3,499		3,126	3,444	(318)	0	0	(318)	0	3,126	0	373	373	40	
872797-87-3	T. Rowe Price Retirement I 2050 I		12/31/2024	VARIOUS	719.000	12,093		10,405	11,869	(1,464)	0	0	(1,464)	0	10,405	0	1,688	1,688	127	
872797-88-1	T. Rowe Price Retirement I 2045 I		12/31/2024	VARIOUS	11,670.000	196,140		192,067	192,431	(365)	0	0	(365)	0	192,067	0	4,074	4,074	1,870	
89154X-52-6	Touchstone Mid Cap Growth Inst		12/31/2024	VARIOUS	3,478.000	123,818		106,162	127,245	(21,083)	0	0	(21,083)	0	106,162	0	17,656	17,656	0	
89155T-64-9	Touchstone Mid Cap Institutional		12/31/2024	VARIOUS	316.000	17,119		11,867	16,556	(4,689)	0	0	(4,689)	0	11,867	0	5,252	5,252	0	
921908-87-7	Vanguard Real Estate Index Admiral		12/31/2024	VARIOUS	714.000	90,171		83,888	89,343	(5,455)	0	0	(5,455)	0	83,888	0	6,283	6,283	0	
921937-60-3	Vanguard Total Bond Market Index Admiral		12/31/2024	VARIOUS	7,597.000	72,021		78,889	73,768	5,121	0	0	5,121	0	78,889	0	(6,869)	(6,869)	0	
921943-80-9	Vanguard Developed Markets Index Admiral		12/31/2024	VARIOUS	8,508.000	138,796		118,998	131,022	(12,025)	0	0	(12,025)	0	118,998	0	19,798	19,798	0	
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		12/31/2024	VARIOUS	576.000	175,108		111,654	165,901	(54,248)	0	0	(54,248)	0	111,654	0	63,454	63,454	0	
922908-68-6	Vanguard Small Cap Index Fund - Admiral		12/31/2024	VARIOUS	1,117.000	121,257		86,234	114,187	(27,953)	0	0	(27,953)	0	86,234	0	35,023	35,023	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
922908-71-0	Vanguard 500 Index Fund - Admiral		12/31/2024	VARIOUS	2,062.000	955,141		711,295	907,456	(196,160)	0	0	(196,160)	0	711,295	0	243,845	243,845	0	
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		12/31/2024	VARIOUS	11,842.000	148,554		145,046	140,446	4,600	0	0	4,600	0	145,046	0	3,508	3,508	67	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						9,869,481	XXX	8,890,746	9,369,552	(478,809)	0	0	(478,809)	0	8,890,746	0	978,733	978,733	64,778	XXX
5989999997. Total - Common Stocks - Part 4						13,887,341	XXX	12,454,343	11,226,788	(794,717)	0	0	(794,717)	0	12,454,343	0	1,432,995	1,432,995	66,743	XXX
5989999998. Total - Common Stocks - Part 5							XXX		0											XXX
5989999999. Total - Common Stocks						13,887,341	XXX	12,454,343	11,226,788	(794,717)	0	0	(794,717)	0	12,454,343	0	1,432,995	1,432,995	66,743	XXX
5999999999. Total - Preferred and Common Stocks						23,774,885	XXX	22,343,478	21,087,446	(766,240)	0	0	(766,240)	0	22,343,478	0	1,431,403	1,431,403	399,693	XXX
6009999999 - Totals						518,808,359	XXX	532,857,681	476,560,708	(756,997)	(429,562)	0	(1,186,559)	0	528,219,094	0	(8,751,206)	(8,751,206)	16,905,190	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
00817Y-AQ-1	AETNA INC 3.500% 11/15/24		07/18/2024	BARCLAYS	11/15/2024	Maturity	241,000	239,340	241,000	241,000	0	1,660	0	1,660	0	0	0	0	4,218	1,500
023608-AH-5	AMEREN CORPORATION 2.500% 09/15/24		07/18/2024	BARCLAYS	09/15/2024	Maturity	360,000	358,056	360,000	360,000	0	1,944	0	1,944	0	0	0	0	4,500	3,100
032654-AT-2	ANALOG DEVICES 5.300% 10/01/24		09/19/2024	MIZUHO SECURITIES USA INC	10/01/2024	Maturity	1,100,000	1,100,044	1,100,000	1,100,000	0	(44)	0	(44)	0	0	0	0	15,682	13,908
05348E-AU-3	AVALONBAY COMMUNITIES 3.500% 11/15/24		09/12/2024	BARCLAYS	11/15/2024	Maturity	400,000	398,600	400,000	400,000	0	1,400	0	1,400	0	0	0	0	7,000	4,589
054966-AA-4	BAMLL 2017-SCH AF 5.444% 11/15/33		10/03/2024	MORGAN STANLEY FIXED INC	11/15/2024	Paydown	750,000	748,711	750,000	750,000	0	1,289	0	1,289	0	0	0	0	7,619	2,432
05526D-AZ-8	BAT CAPITAL CORP 3.222% 08/15/24		07/10/2024	TD SECURITIES	08/15/2024	Maturity	800,000	797,912	800,000	800,000	0	2,088	0	2,088	0	0	0	0	12,888	10,454
05531F-BH-5	TRUIST FIN CORP 2.500% 08/01/24		07/17/2024	BARCLAYS	08/01/2024	Maturity	1,200,000	1,198,440	1,200,000	1,200,000	0	1,560	0	1,560	0	0	0	0	15,000	13,917
05552J-AA-7	PNC BANK NA 2.500% 08/27/24		07/29/2024	BANK of AMERICA SEC	08/27/2024	Maturity	770,000	766,690	770,000	770,000	0	3,310	0	3,310	0	0	0	0	9,625	7,035
10112R-AW-4	BOSTON PROPERTIES LP 3.800% 02/01/24		01/04/2024	BARCLAYS	02/01/2024	Maturity	4,000,000	3,994,000	4,000,000	4,000,000	0	6,000	0	6,000	0	0	0	0	76,000	66,289
117043-AS-8	BRUNSWICK CORP 0.850% 08/18/24		07/22/2024	US BANCORP	08/18/2024	Maturity	1,800,000	1,793,340	1,800,000	1,800,000	0	6,660	0	6,660	0	0	0	0	7,650	6,588
14149Y-BA-5	CARDINAL HEALTH INC 3.500% 11/15/24		10/09/2024	US BANCORP	11/15/2024	Maturity	600,000	598,992	600,000	600,000	0	1,008	0	1,008	0	0	0	0	10,500	8,458
15189T-AW-7	CENTERPOINT ENERGY 2.500% 09/01/24		07/18/2024	BARCLAYS	09/01/2024	Maturity	225,000	224,024	225,000	225,000	0	977	0	977	0	0	0	0	2,813	2,156
224044-CH-8	COX COMMUNICATIONS INC 3.150% 08/15/24		07/18/2024	BARCLAYS	08/15/2024	Maturity	500,000	497,810	500,000	500,000	0	2,190	0	2,190	0	0	0	0	7,875	5,294
38141G-WQ-3	GOLDMAN SACHS GROUP INC 3.272% 09/29/25		08/27/2024	BARCLAYS	09/30/2024	Call 100.0000	1,200,000	1,197,204	1,200,000	1,197,450	0	246	0	246	0	0	2,550	2,550	19,632	16,251
55336V-AG-5	MPLX LP 4.875% 12/01/24		10/01/2024	WELLS FARGO	12/01/2024	Maturity	560,000	559,608	560,000	560,000	0	392	0	392	0	0	0	0	13,650	9,176
68235P-AL-2	ONE GAS INC 1.100% 03/11/24		02/14/2024	BARCLAYS	03/11/2024	Maturity	1,300,000	1,296,217	1,300,000	1,300,000	0	3,783	0	3,783	0	0	0	0	7,150	6,157
72650R-BF-8	PLAINS ALL AMER PIPELINE 3.600% 11/01/24		09/12/2024	BARCLAYS	11/01/2024	Maturity	475,000	473,689	475,000	475,000	0	1,311	0	1,311	0	0	0	0	8,550	6,270
756109-BY-9	REALTY INCOME CORP 4.450% 09/15/26		01/23/2024	Tax Free Exchange	10/17/2024	BARCLAYS	3,000,000	3,003,407	2,996,730	3,002,281	0	(1,127)	0	(1,127)	0	0	(5,551)	(5,551)	145,738	47,467
76132F-AB-3	RETAIL OPPORTUNITY IN 4.000% 12/15/24		08/20/2024	DAIWA SECURITIES AMERICA	12/15/2024	Maturity	1,505,000	1,496,376	1,505,000	1,505,000	0	8,624	0	8,624	0	0	0	0	30,100	11,037
824348-BQ-8	SHERWIN-WILLIAMS CO/THE 4.050% 08/08/24		07/18/2024	BARCLAYS	08/08/2024	Maturity	225,000	224,766	225,000	225,000	0	234	0	234	0	0	0	0	4,556	4,075
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		06/01/2024	Interest Capitalization	07/30/2024	JEFFERIES & CO	695	695	588	695	0	0	0	0	0	0	(107)	(107)	5	0
842587-DC-8	SOUTHERN CO 4.475% 08/01/24		06/17/2024	TD SECURITIES	08/01/2024	Maturity	1,505,000	1,502,035	1,505,000	1,505,000	0	2,965	0	2,965	0	0	0	0	33,674	25,630
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		06/05/2024	CITIGROUP GLOBAL MKTS	06/15/2024	Maturity	500,000	499,990	500,000	500,000	0	10	0	10	0	0	0	0	17,813	16,922
91159H-HK-9	US BANCORP 3.600% 09/11/24		08/27/2024	BARCLAYS	09/11/2024	Maturity	1,000,000	999,250	1,000,000	1,000,000	0	750	0	750	0	0	0	0	18,000	16,700
Y44680-PG-8	PERIAMA HOLDINGS LLC/DE 5.375% 04/04/25		08/27/2024	UBS WARBURG	10/09/2024	MARKET AXESS	500,000	498,000	498,650	498,395	0	395	0	395	0	0	255	255	13,960	10,825
67077M-AZ-1	NUTRIEN LTD COM 5.900% 11/07/24	A	08/01/2024	TD SECURITIES	11/07/2024	Maturity	930,000	930,502	930,000	930,000	0	(502)	0	(502)	0	0	0	0	27,435	12,955
000000-00-0	GRUPO AEROMEXICO SAB 8.500% 03/17/27	D	09/04/2024	BARCLAYS	11/14/2024	Call 104.2500	500,000	503,125	521,250	502,741	0	(384)	0	(384)	0	0	(2,741)	(2,741)	38,604	9,208
000000-00-0	ESKOM HOLDINGS SOC LTD 8.450% 08/10/28	D	09/09/2024	ING/FNC FINANCIAL NE CO	10/21/2024	JANE STREET EXECUTION SERVICES	500,000	521,750	527,360	521,146	0	(604)	0	(604)	0	0	6,214	6,214	8,567	3,638
000000-00-0	VEDANTA RESOURCES 13.875% 12/09/28	D	08/27/2024	HONG KONG SHANGHAI BK	09/25/2024	Call 100.0000	420,000	422,478	420,000	422,439	0	(39)	0	(39)	0	0	(2,439)	(2,439)	30,594	27,033
000000-00-0	PTTEP TREASURY CENTER CO 6.350% 06/12/42	D	08/26/2024	GOLDMAN SACHS	11/27/2024	HONG KONG SHANGHAI BK	500,000	569,385	553,540	568,803	0	(582)	0	(582)	0	0	(15,263)	(15,263)	14,728	6,615
10554C-AA-0	BRASKEM AMERICA FINANCE 7.125% 07/22/41	D	01/10/2024	SANTANDER	08/13/2024	BANK of AMERICA SEC	600,000	487,500	561,000	489,049	0	1,549	0	1,549	0	0	71,951	71,951	45,363	20,188
22535W-AD-9	CREDIT AGRICOLE LONDON 3.250% 10/04/24	D	09/10/2024	CREDIT AGRICOLE PARIS	10/04/2024	Maturity	2,000,000	1,997,220	2,000,000	2,000,000	0	2,780	0	2,780	0	0	0	0	32,500	28,347
45262B-AA-1	IMPERIAL BRANDS FIN PLC 3.125% 07/26/24	D	07/18/2024	BARCLAYS	07/26/2024	Maturity	500,000	499,116	500,000	500,000	0	884	0	884	0	0	0	0	7,813	6,780
50206B-AA-0	LD CELULOSE INTERNATIONA 7.950% 01/26/32	D	09/26/2024	UBS WARBURG	10/24/2024	MIZUHO SECURITIES USA INC	200,000	199,490	204,100	199,477	0	(13)	0	(13)	0	0	4,623	4,623	972	0
60920L-AQ-7	MONDELEZ INTL HLDINGS NE 0.750% 09/24/24	D	09/11/2024	US BANCORP	09/24/2024	Maturity	200,000	199,682	200,000	200,000	0	318	0	318	0	0	0	0	750	700
63906Y-AB-4	NATWEST MARKETS PLC 0.800% 08/12/24	D	08/01/2024	Various	08/12/2024	Maturity	2,303,000	2,299,214	2,303,000	2,303,000	0	3,786	0	3,786	0	0	0	0	9,212	8,589

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
75102X-AB-2	RAIZEN FUELS FINANCE 6.450% 03/05/34	D	08/29/2024	INTL FCSTONE FINANCIAL INC	09/12/2024	JEFFERIES & CO	500,000	528,250	525,900	528,163	0	(87)	0	(87)	0	0	(2,263)	(2,263)	16,842	15,677
86562M-BM-1	SUMITOMO MITSUI FINL GRP 2.696% 07/16/24	D	07/09/2024	TD SECURITIES	07/16/2024	Maturity	950,000	949,525	950,000	950,000	0	475	0	475	0	0	0	0	12,806	12,379
89680Y-AB-1	TRITON CONTAINER 1.150% 06/07/24	D	05/29/2024	INTL FCSTONE FINANCIAL INC	06/07/2024	Maturity	550,000	549,643	550,000	550,000	0	358	0	358	0	0	0	0	3,163	3,092
900110-AD-2	TURK TELEKOMUNIKASYON AS 7.375% 05/20/29	D	05/13/2024	J P MORGAN SEC	09/25/2024	Various	2,000,000	2,000,000	2,019,133	2,000,000	0	0	0	0	0	0	19,133	19,133	21,357	0
96466C-AN-8	WBOX 2020-2A A2R 6.396% 10/24/34	D	01/17/2024	PIPER JAFFRAY	11/25/2024	Paydown	5,000,000	5,001,500	5,000,000	5,000,000	0	(1,500)	0	(1,500)	0	0	0	0	389,852	86,518
L5659A-AA-5	JBS USA HOLD/FOOD/LUX CO 6.750% 03/15/34	D	08/28/2024	MARKET AXESS	11/27/2024	Tax Free Exchange	500,000	549,050	548,012	548,012	0	(1,038)	0	(1,038)	0	0	0	0	23,625	15,375
N31599-AC-2	FIRST BNK NIGERIA (FBN F 8.625% 10/27/25	D	09/05/2024	MARKET AXESS	10/24/2024	MARKET AXESS	250,000	251,533	251,175	251,391	0	(141)	0	(141)	0	0	(216)	(216)	10,841	7,906
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							42,919,695	42,926,159	43,076,438	42,979,042	0	52,885	0	52,885	0	0	76,146	76,146	1,189,222	581,230
2509999998. Total - Bonds							42,919,695	42,926,159	43,076,438	42,979,042	0	52,885	0	52,885	0	0	76,146	76,146	1,189,222	581,230
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								42,926,159	43,076,438	42,979,042	0	52,885	0	52,885	0	0	76,146	76,146	1,189,222	581,230

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

NONE

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
CREDIT AGRICOLE CIB NY			07/10/2024	CREDIT AGRICOLE SECURITIES	01/31/2025	1,525,000	0	0	0	0	1,525,000	1,525,000	3,996	0	4.740	5.656	MON	34,184	0
UBS AG STAMFORD CT			07/17/2024	UBS WARBURG	07/17/2025	2,700,000	0	0	0	0	2,700,000	2,700,000	28,265	0	4.820	5.680	JAJO	38,381	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,225,000	0	0	0	0	4,225,000	4,225,000	32,261	0	XXX	XXX	XXX	72,565	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,225,000	0	0	0	0	4,225,000	4,225,000	32,261	0	XXX	XXX	XXX	72,565	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						4,225,000	0	0	0	0	4,225,000	4,225,000	32,261	0	XXX	XXX	XXX	72,565	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						4,225,000	0	0	0	0	4,225,000	4,225,000	32,261	0	XXX	XXX	XXX	72,565	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						4,225,000	0	0	0	0	XXX	4,225,000	32,261	0	XXX	XXX	XXX	72,565	0

1.

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

1A	1A ...$ 4,225,000	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	01/13/2022	01/14/2025	608		200.63	5,392			2,147		2,147	(602)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	02/24/2022	02/27/2025	1,052		199.62	9,156			5,260		5,260	(105)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/11/2022	03/14/2025	903		202.66	7,942			7,161		7,161	3,188						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/24/2022	03/27/2025	284		204.38	2,482			738		738	(238)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	05/12/2022	05/14/2025	129		201.34	1,097			624		624	(4)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/13/2022	06/13/2025	445		202.25	3,708			2,074		2,074	18						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/27/2022	06/27/2025	1,932		201.37	16,221			10,180		10,180	541						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	07/14/2022	07/14/2025	668		199.16	5,559			4,481		4,481	381						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	07/26/2022	07/25/2025	1,435		199.98	12,025			9,070		9,070	718						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	08/12/2022	08/14/2025	377		198.86	3,128			2,693		2,693	294						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	08/25/2022	08/27/2025	257		198.38	2,111			1,933		1,933	237						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	09/27/2022	09/26/2025	2,097		195.08	16,401			20,546		20,546	3,250						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/13/2022	10/14/2025	849		195.51	6,640			8,159		8,159	1,121						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	10/26/2022	10/27/2025	2,471		195.86	19,408			23,377		23,377	3,262						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/10/2022	11/14/2025	281		195.97	2,217			2,661		2,661	382						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	11/21/2022	11/26/2025	158		196.17	1,246			1,489		1,489	217						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/13/2022	12/12/2025	889		195.82	7,064			8,628		8,628	1,297						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	12/23/2022	12/23/2025	382		193.97	2,997			4,170		4,170	652						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	01/12/2023	01/14/2026	459		196.00	3,672			4,482		4,482	611						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/13/2023	03/13/2026	400		195.19	3,182			4,196		4,196	300						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	03/24/2023	03/27/2026	261		195.30	2,111			2,739		2,739	413						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	04/13/2023	04/14/2026	1,198		197.84	9,717			10,961		10,961	1,485						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	04/27/2023	04/27/2026	1,289		197.87	10,455			11,843		11,843	1,637						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	05/11/2023	05/14/2026	311		199.14	2,554			2,681		2,681	374						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	05/24/2023	05/27/2026	560		198.37	4,518			5,075		5,075	558						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/13/2023	06/12/2026	2,250		202.21	18,337			16,359		16,359	2,250						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\IP2IHZNBB6K528	06/26/2023	06/26/2026	359		200.72	2,894			2,880		2,880	416						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/13/2023	07/14/2026	838		200.40	6,754			6,933		6,933	939						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/26/2023	07/27/2026	2,387		202.32	19,272			17,762		17,762	2,363						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/11/2023	08/14/2026	1,348		200.30	10,773			11,485		11,485	1,658						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/24/2023	08/27/2026	1,827		199.18	14,487			16,557		16,557	2,394						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/26/2023	09/25/2026	993		200.38	7,861			8,551		8,551	1,271						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/12/2023	10/14/2026	2,747		198.74	21,622			26,017		26,017	3,599						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/27/2023	10/27/2026	1,526		197.31	11,890			15,606		15,606	2,181						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/13/2023	11/13/2026	653		197.59	5,108			6,627		6,627	940						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/13/2023	12/14/2026	1,832		196.55	14,508			19,745		19,745	2,839						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/26/2023	12/23/2026	1,396		198.41	11,246			13,807		13,807	2,024						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/11/2024	01/14/2027	936		198.77		7,552		9,180		9,180	1,628						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/26/2024	02/26/2027	20		203.89		160		152		152	(9)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/13/2024	03/12/2027	215		204.73		1,764		1,601		1,601	(163)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/11/2024	04/14/2027	645		206.15		5,267		4,542		4,542	(725)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/26/2024	04/27/2027	2,090		205.70		16,985		15,176		15,176	(1,809)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/14/2024	05/14/2027	506		207.52		4,179		3,370		3,370	(809)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/23/2024	05/27/2027	391		207.08		3,216		2,605		2,605	(611)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/26/2024	06/25/2027	528		206.30		4,360		3,836		3,836	(524)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/25/2024	07/27/2027	1,780		205.62		14,786		13,563		13,563	(1,223)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/13/2024	08/13/2027	298		204.70		2,501		2,393		2,393	(108)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/26/2024	08/27/2027	945		206.38		8,015		7,039		7,039	(975)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/12/2024	09/14/2027	840		207.24		7,204		6,054		6,054	(1,150)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/26/2024	09/27/2027	120		208.14		1,035		834		834	(201)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/11/2024	10/14/2027	1,274		207.30		10,824		9,284		9,284	(1,540)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/24/2024	10/27/2027	414		207.75		3,509		2,972		2,972	(537)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/13/2024	11/12/2027	2,693		204.96		22,301		22,165		22,165	(136)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/25/2024	11/24/2027	306		206.10		2,545		2,384		2,384	(161)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/12/2024	12/14/2027	417		206.26		3,492		3,277		3,277	(214)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/27/2024	12/27/2027	78		204.75		645		660		660	15						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/13/2022	01/14/2025	7,571		200.63	70,937			26,726		26,726	(7,495)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/26/2022	01/27/2025	2,556		196.80	23,339			17,993		17,993	1,840						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/11/2022	02/14/2025	4,236		199.94	39,216			19,402		19,402	(1,440)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/24/2022	02/27/2025	491		199.62	4,518			2,455		2,455	(49)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/11/2022	03/14/2025	7,633		202.66	71,007			60,533		60,533	26,946						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/24/2022	03/27/2025	2,598		204.38	24,054			6,755		6,755	(2,182)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/12/2022	04/14/2025	11,846		202.68	107,325			43,950		43,950	(6,515)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/26/2022	04/25/2025	2,226		201.23	19,981			10,397		10,397	(378)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/12/2022	05/14/2025	5,622		201.34	50,600			27,156		27,156	(169)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/25/2022	05/27/2025	1,783		201.93	16,164			8,272		8,272	(71)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/13/2022	06/13/2025	9,414		202.25	83,205			43,870		43,870	377						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/27/2022	06/27/2025	318		201.37	2,829			1,675		1,675	89						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/14/2022	07/14/2025	10,323		199.16	91,081			69,270		69,270	5,884						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/26/2022	07/25/2025	4,765		199.98	42,313			30,118		30,118	2,383						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/11/2022	08/14/2025	11,138		198.86	97,903			79,529		79,529	8,688						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/25/2022	08/27/2025	615		198.38	5,356			4,625		4,625	566						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/13/2022	09/12/2025	9,306		197.29	79,499			77,241		77,241	10,795						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/26/2022	09/26/2025	118		195.08	980			1,155		1,155	183						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/13/2022	10/14/2025	13,237		195.51	109,990			127,209		127,209	17,473						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/26/2022	10/27/2025	1,675		195.86	13,973			15,842		15,842	2,211						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/10/2022	11/14/2025	4,429		195.97	37,150			41,989		41,989	6,024						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/21/2022	11/26/2025	6,586		196.17	55,168			62,041		62,041	9,023						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/13/2022	12/12/2025	3,187		195.82	26,894			30,942		30,942	4,652						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/27/2022	12/23/2025	3,310		193.97	27,606			36,176		36,176	5,660						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/12/2023	01/14/2026	4,980		196.00	42,261			48,601		48,601	6,623						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/26/2023	01/27/2026	4,583		196.36	38,880			44,047		44,047	6,096						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/13/2023	02/13/2026	2,959		196.35	24,809			28,702		28,702	4,083						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/24/2023	02/27/2026	3,297		195.93	27,326			33,004		33,004	4,814						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/13/2023	03/13/2026	1,404		195.19	11,864			14,739		14,739	1,053						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/24/2023	03/27/2026	1,408		195.30	12,073			14,771		14,771	2,225						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/13/2023	04/14/2026	2,760		197.84	23,751			25,252		25,252	3,422						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/26/2023	04/27/2026	1,263		197.87	10,875			11,611		11,611	1,605						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/11/2023	05/14/2026	2,104		199.14	18,310			18,116		18,116	2,525						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/24/2023	05/27/2026	1,170		198.37	10,022			10,608		10,608	585						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	06/13/2023	06/12/2026	1,746		202.21	15,108			12,691		12,691	1,746						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	06/26/2023	06/26/2026	1,500		200.72	12,853			12,042		12,042	1,740						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	07/14/2023	07/14/2026	3,777		200.40	32,324			31,240		31,240	4,231						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	07/26/2023	07/27/2026	1,537		202.32	13,186			11,437		11,437	1,522						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	08/11/2023	08/14/2026	2,551		200.30	21,666			21,736		21,736	3,138						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	08/24/2023	08/27/2026	974		199.18	8,206			8,824		8,824	1,276						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	09/13/2023	09/14/2026	7,440		202.55	63,595			56,322		56,322	8,110						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	09/26/2023	09/25/2026	4,287		200.38	36,078			36,910		36,910	5,487						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	10/13/2023	10/14/2026	3,245		198.74	27,155			30,734		30,734	4,252						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	10/26/2023	10/27/2026	2,478		197.31	20,538			25,353		25,353	3,544						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/14/2023	11/13/2026	2,176		197.59	18,103			22,089		22,089	3,134						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	11/22/2023	11/25/2026	8,160		197.67	68,553			82,906		82,906	11,914						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/13/2023	12/14/2026	1,409		196.55	11,856			15,192		15,192	2,184						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	12/26/2023	12/23/2026	1,300		198.41	11,120			12,860		12,860	1,885						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/11/2024	01/14/2027	1,253		198.77		10,732		12,289		12,289	1,557						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	01/26/2024	01/27/2027	1,204		199.38		10,320		11,520		11,520	1,200						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/14/2024	02/12/2027	1,806		201.59		15,506		15,601		15,601	94						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	02/27/2024	02/26/2027	1,187		203.89		10,309		9,175		9,175	(1,134)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/13/2024	03/12/2027	4,621		204.73		40,300		34,424		34,424	(5,875)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	03/26/2024	03/24/2027	410		207.50		3,613		2,650		2,650	(962)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/11/2024	04/14/2027	1,169		206.15		10,146		8,230		8,230	(1,916)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	04/25/2024	04/27/2027	2,771		205.70		23,940		20,118		20,118	(3,822)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/13/2024	05/14/2027	9,194		207.52		80,708		61,234		61,234	(19,474)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO\WP2IHZNBB6K528	05/23/2024	05/27/2027	2,183		207.08		19,074		14,537		14,537	(4,537)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/13/2024	06/14/2027	4,616		205.82		40,470		68,266		68,266	27,796						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/26/2024	06/25/2027	2,385		206.30		20,910		17,314		17,314	(3,596)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/11/2024	07/14/2027	2,989		209.07		26,813		19,013		19,013	(7,800)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/25/2024	07/27/2027	4,362		205.62		38,481		33,242		33,242	(5,240)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/14/2024	08/13/2027	733		204.70		6,525		5,884		5,884	(641)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/26/2024	08/27/2027	3,329		206.38		29,953		24,800		24,800	(5,154)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/13/2024	09/14/2027	10,674		207.24		97,107		76,957		76,957	(20,150)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/26/2024	09/27/2027	1,888		208.14		17,253		13,104		13,104	(4,149)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/11/2024	10/14/2027	2,566		207.30		23,142		18,709		18,709	(4,433)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/25/2024	10/27/2027	2,152		207.75		19,355		15,449		15,449	(3,906)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/13/2024	11/12/2027	2,888		204.96		25,397		23,771		23,771	(1,626)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/25/2024	11/24/2027	311		206.10		2,746		2,422		2,422	(323)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/12/2024	12/14/2027	6,424		206.26		57,108		50,492		50,492	(6,615)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/27/2024	12/27/2027	2,452		204.75		21,486		20,717		20,717	(768)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/12/2024	01/14/2025	4,744		198.77		25,272		24,622		24,622	(650)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/25/2024	01/27/2025	1,439		199.38		7,663		6,881		6,881	(782)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/14/2024	02/14/2025	4,673		201.59		25,057		15,981		15,981	(9,076)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/26/2024	02/27/2025	2,452		203.89		13,300		5,763		5,763	(7,537)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/13/2024	03/14/2025	2,232		204.73		12,156		4,978		4,978	(7,178)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/26/2024	03/27/2025	5,055		207.50		27,903		7,179		7,179	(20,725)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/11/2024	04/14/2025	4,536		206.15		24,871		9,661		9,661	(15,210)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/26/2024	04/25/2025	2,961		205.70		16,139		7,254		7,254	(8,885)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/14/2024	05/14/2025	8,009		207.52		44,043		16,258		16,258	(27,785)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/23/2024	05/27/2025	2,482		207.08		13,672		5,337		5,337	(8,336)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/13/2024	06/13/2025	5,077		205.82		27,797		30,667		30,667	2,870						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/26/2024	06/27/2025	2,186		206.30		11,997		6,471		6,471	(5,526)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/11/2024	07/14/2025	2,707		209.07		15,112		5,929		5,929	(9,183)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/25/2024	07/25/2025	1,882		205.62		10,294		6,606		6,606	(3,688)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/14/2024	08/14/2025	3,806		204.70		20,877		15,565		15,565	(5,312)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/26/2024	08/27/2025	2,602		206.38		14,392		9,159		9,159	(5,233)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/13/2024	09/12/2025	2,654		207.24		14,740		8,864		8,864	(5,876)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/26/2024	09/26/2025	2,652		208.14		14,849		8,327		8,327	(6,521)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/11/2024	10/14/2025	5,967		207.30		33,275		21,363		21,363	(11,913)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/24/2024	10/27/2025	2,084		207.75		11,648		7,337		7,337	(4,311)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/13/2024	11/14/2025	1,581		204.96		8,683		7,493		7,493	(1,190)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/26/2024	11/26/2025	2,057		206.10		11,363		8,867		8,867	(2,496)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/13/2024	12/12/2025	4,393		206.26		24,281		19,415		19,415	(4,866)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/27/2024	12/23/2025	1,426		204.75		7,767		7,302		7,302	(465)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/12/2023	01/14/2025	2,378		196.00	16,962			18,426		18,426	2,496						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/26/2023	01/27/2025	789		196.36	5,642			5,865		5,865	695						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/14/2023	02/14/2025	1,258		196.35	8,917			9,460		9,460	1,157						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/24/2023	02/27/2025	1,230		195.93	8,652			9,766		9,766	1,341						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/13/2023	03/14/2025	4,724		195.19	33,653			40,812		40,812	2,409						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/24/2023	03/27/2025	2,074		195.30	14,904			17,876		17,876	2,862						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/13/2023	04/14/2025	2,416		197.84	17,447			16,429		16,429	1,281						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/26/2023	04/25/2025	339		197.87	2,446			2,326		2,326	196						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/11/2023	05/14/2025	2,265		199.14	16,552			13,996		13,996	929						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/24/2023	05/27/2025	1,245		198.37	8,991			8,479		8,479	(511)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/13/2023	06/13/2025	2,982		202.21	21,768			13,956		13,956	149						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/26/2023	06/27/2025	797		200.72	5,760			4,496		4,496	319						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/13/2023	07/14/2025	1,781		200.40	12,888			10,653		10,653	659						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/26/2023	07/25/2025	1,938		202.32	14,073			9,746		9,746	252						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/11/2023	08/14/2025	1,308		200.30	9,432			8,358		8,358	798						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/24/2023	08/27/2025	768		199.18	5,493			5,400		5,400	599						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/13/2023	09/12/2025	5,169		202.55	37,483			27,655		27,655	1,964						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/26/2023	09/26/2025	803		200.38	5,748			5,295		5,295	611						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/13/2023	10/14/2025	2,808		198.74	19,976			21,451		21,451	2,471						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/26/2023	10/27/2025	112		197.31	788			954		954	125						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/13/2023	11/14/2025	1,316		197.59	9,334			11,185		11,185	1,513						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/22/2023	11/26/2025	562		197.67	4,007			4,784		4,784	663						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/13/2023	12/12/2025	1,638		196.55	11,624			15,187		15,187	2,244						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/26/2023	12/23/2025	1,648		198.41	11,870			13,646		13,646	3,955						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/11/2024	01/14/2026	3,512		198.77		25,407		28,725		28,725	3,318						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	01/25/2024	01/27/2026	301		199.38		2,184		2,383		2,383	199						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/13/2024	02/13/2026	1,900		201.59		13,826		13,109		13,109	(717)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	02/26/2024	02/27/2026	1,780		203.89		13,104		10,540		10,540	(2,565)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/13/2024	03/13/2026	2,467		204.73		18,231		13,937		13,937	(4,294)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	03/26/2024	03/27/2026	130		207.50		975		605		605	(370)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/12/2024	04/14/2026	1,261		206.15		9,334		6,647		6,647	(2,687)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	04/26/2024	04/27/2026	1,969		205.70		14,499		10,868		10,868	(3,631)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/14/2024	05/14/2026	949		207.52		7,072		4,680		4,680	(2,392)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	05/23/2024	05/27/2026	1,241		207.08		9,226		6,156		6,156	(3,071)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/13/2024	06/12/2026	4,067		205.82		30,132		46,767		46,767	16,635						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	06/26/2024	06/26/2026	5,846		206.30		43,416		32,912		32,912	(10,504)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/11/2024	07/14/2026	1,980		209.07		15,028		9,347		9,347	(5,682)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	07/25/2024	07/27/2026	1,080		205.62		8,059		6,532		6,532	(1,527)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/14/2024	08/14/2026	1,461		204.70		10,973		9,509		9,509	(1,464)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	08/26/2024	08/27/2026	3,125		206.38		23,672		18,502		18,502	(5,170)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/13/2024	09/14/2026	2,471		207.24		18,893		14,058		14,058	(4,835)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	09/27/2024	09/25/2026	1,537		208.14		11,808		8,333		8,333	(3,475)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/11/2024	10/14/2026	1,819		207.30		13,836		10,566		10,566	(3,270)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	10/24/2024	10/27/2026	809		207.75		6,166		4,617		4,617	(1,548)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/14/2024	11/13/2026	742		204.96		5,533		5,073		5,073	(460)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	11/26/2024	11/25/2026	776		206.10		5,824		4,961		4,961	(863)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/13/2024	12/14/2026	1,522		206.26		11,461		9,865		9,865	(1,596)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2IHZNBB6K528	12/27/2024	12/23/2026	1,109		204.75		8,240		7,872		7,872	(369)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2024	01/15/2025	424		244.19		2,922		437		437	(2,485)						0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2024	02/14/2025	1,165		241.48		7,905		3,961		3,961	(3,944)						0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2024	03/14/2025	1,215		240.98		8,313		5,381		5,381	(2,932)						0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/12/2024	04/15/2025	1,434		239.82		9,901		8,143		8,143	(1,759)						0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	1,868		243.34		12,999		8,031		8,031	(4,967)						0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	1,245		244.32		8,910		5,377		5,377	(3,533)						0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2024	07/15/2025	1,507		247.19		10,952		5,365		5,365	(5,587)						0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2024	08/15/2025	2,633		246.03		19,042		11,715		11,715	(7,327)						0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	2,548		249.53		18,823		8,894		8,894	(9,929)						0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	1,493		248.88		10,910		6,224		6,224	(4,686)						0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/14/2025	2,680		245.52		20,658		14,845		14,845	(5,813)						0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/15/2025	2,897		247.87		22,189		14,312		14,312	(7,878)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	154		4,783.83		32,561		114,907		114,907	82,347						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2025	97		4,890.97		21,031		64,376		64,376	43,345						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	137		5,000.62		31,412		82,650		82,650	51,238						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	85		5,078.18		20,425		46,058		46,058	25,633						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	68		5,150.48		28,775		35,088		35,088	6,313						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2025	49		5,248.49		10,845		20,920		20,920	10,075						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	156		5,123.41		41,435		94,132		94,132	52,697						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	71		5,099.96		17,581		45,477		45,477	27,896						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	223		5,246.68		53,845		119,088		119,088	65,244						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	94		5,304.72		39,311		45,946		45,946	6,635						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	256		5,431.60		47,914		101,021		101,021	53,107						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	55		5,482.87		14,302		19,474		19,474	5,172						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	74		5,615.35		19,136		19,164		19,164	28						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	26		5,459.10		6,300		10,863		10,863	4,563						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	166		5,455.21		45,350		74,421		74,421	29,071						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	103		5,625.80		28,364		31,821		31,821	3,458						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	96		5,626.02		21,721		32,288		32,288	10,568						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	121		5,738.17		32,622		31,006		31,006	(1,616)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	107		5,815.03		30,920		21,371		21,371	(9,549)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	45		5,808.12		12,974		10,934		10,934	(2,040)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	159		5,949.17		43,544		29,069		29,069	(14,474)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	12		6,021.63		3,312		2,042		2,042	(1,270)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	134		6,051.09		27,922		21,941		21,941	(5,982)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	88		5,970.84		31,500		18,952		18,952	(12,548)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	398		4,783.83		153,682		437,281		437,281	283,600						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2025	324		4,890.97		128,292		322,215		322,215	193,923						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	312		5,000.62		130,600		273,152		273,152	142,551						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	463		5,078.18		186,725		371,857		371,857	185,132						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	230		5,150.48		96,788		171,680		171,680	74,891						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2025	182		5,248.49		76,772		120,599		120,599	43,827						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	488		5,123.41		227,394		386,736		386,736	159,342						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	244		5,099.96		108,360		200,030		200,030	91,670						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	382		5,246.68		168,220		268,587		268,587	100,368						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	226		5,304.72		94,158		149,552		149,552	55,394						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	559		5,431.60		235,237		320,253		320,253	85,017						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	216		5,482.87		100,673		117,268		117,268	16,594						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	211		5,615.35		97,334		98,129		98,129	795						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	257		5,459.10		112,671		152,112		152,112	39,440						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	479		5,455.21		216,425		295,471		295,471	79,045						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	365		5,625.80		156,379		183,506		183,506	27,127						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	421		5,626.02		181,976		225,099		225,099	43,123						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	451		5,738.17		211,157		212,646		212,646	1,489						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	410		5,815.03		202,351		172,167		172,167	(30,184)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	364		5,808.12		179,098		168,574		168,574	(10,523)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	356		5,949.17		177,914		147,726		147,726	(30,188)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	134		6,021.63		67,707		53,687		53,687	(14,020)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	401		6,051.09		187,833		156,662		156,662	(31,171)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	198		5,970.84		92,118		88,117		88,117	(4,001)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/16/2024	01/15/2025	10,219		4,783.83		4,074,376		11,241,110		11,241,110	7,166,734						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/24/2024	01/15/2025	2,127		4,785.03		899,071		2,339,559		2,339,559	1,440,488						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/15/2025	431		4,831.67		153,535		453,296		453,296	299,761						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/24/2024	01/15/2025	2,127		5,597.08		121,947		614,300		614,300	492,353						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/14/2025	7,844		5,029.73		3,270,612		6,647,985		6,647,985	3,377,373						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/14/2025	383		5,080.03		146,305		305,737		305,737	159,433						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/14/2025	1,617		5,884.78		90,262		180,136		180,136	89,874						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/14/2025	8,917		5,117.09		3,960,771		6,946,542		6,946,542	2,985,771						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/14/2025	577		5,168.26		236,081		426,009		426,009	189,928						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/14/2025	1,687		5,987.00		119,127		189,447		189,447	70,320						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/15/2025	8,751		5,123.41		4,084,848		7,525,113		7,525,113	3,440,265						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/15/2025	366		5,174.64		158,900		300,271		300,271	141,371						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/15/2025	1,388		5,994.39		116,213		252,899		252,899	136,685						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	9,719		5,308.15		4,013,469		6,320,284		6,320,284	2,306,815						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	579		5,361.23		220,327		354,369		354,369	134,042						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	1,515		6,210.54		89,836		146,802		146,802	56,966						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	8,629		5,431.60		3,632,691		4,951,073		4,951,073	1,318,382						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	585		5,485.92		225,793		314,034		314,034	88,241						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	1,367		6,354.97		79,799		114,308		114,308	34,509						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	9,992		5,631.22		4,641,906		4,534,497		4,534,497	(107,409)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	270		5,687.53		115,697		113,509		113,509	(2,188)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	2,142		6,588.53		136,266		128,086		128,086	(8,181)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	8,189		5,543.22		3,754,789		4,517,089		4,517,089	762,301						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	391		5,598.65		165,121		202,286		202,286	37,165						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	1,347		6,480.02		78,236		131,994		131,994	53,758						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/15/2025	8,116		5,626.02		3,511,755		4,347,554		4,347,554	835,798						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/15/2025	907		5,682.28		359,985		456,193		456,193	96,208						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/15/2025	1,632		6,576.82		88,792		164,761		164,761	75,969						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	8,291		5,815.26		3,826,086		3,732,765		3,732,765	(93,321)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	29		5,821.08		13,213		12,911		12,911	(302)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	1,066		5,873.41		451,716		448,348		448,348	(3,368)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	29		6,402.60		4,864		5,167		5,167	303						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	1,806		6,803.85		109,931		148,288		148,288	38,357						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/14/2025	11,144		5,870.62		5,102,121		5,128,632		5,128,632	26,511						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/14/2025	1,095		5,929.33		464,766		471,974		471,974	7,208						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/14/2025	52		6,457.68		9,467		10,023		10,023	557						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/14/2025	1,289		6,868.63		87,910		116,253		116,253	28,343						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/15/2025	10,667		6,051.09		4,995,648		4,172,747		4,172,747	(822,901)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/15/2025	924		6,111.60		396,506		336,502		336,502	(60,003)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/15/2025	28		6,662.25		4,958		4,368		4,368	(590)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/15/2025	1,685		7,079.78		107,165		119,016		119,016	11,851						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/15/2025	162		4,783.83		35,012		121,040		121,040	86,028						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/15/2025	91		4,943.29		11,447		53,944		53,944	42,497						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/14/2025	171		5,029.73		39,746		97,356		97,356	57,610						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/14/2025	80		5,197.22		10,987		32,418		32,418	21,431						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/14/2025	145		5,117.09		36,239		79,090		79,090	42,852						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/14/2025	65		5,287.64		10,087		25,724		25,724	15,638						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2024	04/15/2025	112		5,123.41		29,891		75,428		75,428	45,536						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2024	04/15/2025	62		5,294.19		10,521		32,896		32,896	22,375						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	147		5,308.15		36,082		69,579		69,579	33,497						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	75		5,485.07		10,748		23,506		23,506	12,758						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	121		5,431.60		21,198		47,567		47,567	26,369						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	66		5,612.64		18,442		15,794		15,794	(2,648)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	164		5,631.22		42,989		39,857		39,857	(3,131)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	196		5,687.53		44,162		39,071		39,071	(5,091)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	218		5,543.22		57,167		78,320		78,320	21,153						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	128		5,681.80		22,833		31,986		31,986	9,153						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/15/2025	196		5,626.02		56,166		64,435		64,435	8,269						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/15/2025	112		5,766.67		22,509		25,701		25,701	3,192						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	194		5,815.26		57,065		43,726		43,726	(13,339)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2024	10/15/2025	106		5,960.64		21,588		15,657		15,657	(5,931)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/14/2025	258		5,870.62		75,164		58,273		58,273	(16,891)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2024	11/14/2025	107		6,017.39		21,491		16,545		16,545	(4,946)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/15/2025	186		6,051.09		60,086		30,524		30,524	(29,562)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/15/2025	77		6,202.37		17,465		8,398		8,398	(9,067)						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2025	97		196.80	834			680		680	70						0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2025	1,731		199.94	15,086			7,926		7,926	(588)						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,307,685	60,832,220	0	89,676,332	XXX	89,676,332	26,987,712	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										2,307,685	60,832,220	0	89,676,332	XXX	89,676,332	26,987,712	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,663		-													
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										2,307,685	60,832,220	0	89,676,332	XXX	89,676,332	26,987,712	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										2,307,685	60,832,220	0	89,676,332	XXX	89,676,332	26,987,712	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	89		4,903.43		(12,269)		(55,967)		(55,967)	(43,698)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	65		5,178.50		(2,318)		(22,855)		(22,855)	(20,538)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2025	97		5,098.84		(9,504)		(44,335)		(44,335)	(34,831)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	75		5,125.64		(11,196)		(35,664)		(35,664)	(24,468)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	63		5,213.15		(6,730)		(24,478)		(24,478)	(17,747)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	85		5,205.13		(10,191)		(35,382)		(35,382)	(25,191)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	68		5,304.99		(18,285)		(24,619)		(24,619)	(6,334)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2025	49		5,471.55		(2,313)		(10,112)		(10,112)	(7,800)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	70		5,238.69		(13,709)		(34,453)		(34,453)	(20,744)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	86		5,302.73		(13,782)		(36,479)		(36,479)	(22,697)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	44		5,240.21		(7,030)		(21,889)		(21,889)	(14,860)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	27		5,520.71		(1,451)		(6,188)		(6,188)	(4,737)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	44		5,338.50		(8,015)		(19,407)		(19,407)	(11,392)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	87		5,364.73		(14,793)		(36,567)		(36,567)	(21,773)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	92		5,456.55		(11,400)		(30,193)		(30,193)	(18,793)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	73		5,437.34		(19,514)		(26,193)		(26,193)	(6,679)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	21		5,729.10		(3,177)		(2,152)		(2,152)	1,025						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	103		5,540.23		(8,941)		(30,067)		(30,067)	(21,126)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	111		5,594.55		(6,339)		(27,032)		(27,032)	(20,693)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	06/14/2024	06/13/2025	42		5,676.02		(767)		(7,220)		(7,220)	(6,453)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	9		5,565.11		(1,762)		(2,426)		(2,426)	(664)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	30		5,647.36		(4,698)		(6,254)		(6,254)	(1,557)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	15		5,715.89		(1,776)		(2,236)		(2,236)	(460)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	2		5,839.26		(122)		(127)		(127)	(6)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	49		5,727.66		(9,108)		(8,323)		(8,323)	785						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	25		5,839.96		(3,206)		(2,435)		(2,435)	771						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	8		5,459.10		(768)		(1,798)		(1,798)	(1,030)						0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	11		5,459.10		(376)		(1,315)		(1,315)	(939)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	7		5,459.10		(6)		(401)		(401)	(395)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	63		5,577.95		(12,515)		(21,151)		(21,151)	(8,636)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	104		5,646.14		(14,716)		(29,141)		(29,141)	(14,425)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	40		5,794.57		(3,080)		(7,398)		(7,398)	(4,318)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	63		6,103.99		(3,550)		(2,821)		(2,821)	729						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	41		5,766.67		(4,992)		(9,366)		(9,366)	(4,374)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	55		5,865.13		(3,967)		(9,196)		(9,196)	(5,229)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	89		5,895.97		(15,231)		(14,048)		(14,048)	1,183						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	32		6,053.77		(3,171)		(2,822)		(2,822)	349						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	54		5,945.87		(11,114)		(7,100)		(7,100)	4,015						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	53		6,004.02		(9,118)		(5,575)		(5,575)	3,543						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	39		5,938.80		(7,885)		(6,541)		(6,541)	1,344						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	6		6,316.33		(317)		(257)		(257)	60						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	159		6,127.65		(26,024)		(16,809)		(16,809)	9,215						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	12		6,142.06		(2,376)		(1,444)		(1,444)	932						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	48		6,202.37		(3,435)		(5,082)		(5,082)	(1,646)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	86		6,262.88		(3,423)		(7,582)		(7,582)	(4,159)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	62		6,149.97		(10,817)		(8,671)		(8,671)	2,146						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	25		6,478.36		(1,186)		(1,270)		(1,270)	(84)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	131		4,879.51		(42,125)		(131,213)		(131,213)	(89,088)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	82		4,915.39		(24,783)		(79,764)		(79,764)	(54,981)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	70		5,011.06		(17,219)		(61,133)		(61,133)	(43,914)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/12/2024	01/14/2025	115		5,130.66		(21,208)		(86,319)		(86,319)	(65,112)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2025	60		4,988.79		(19,543)		(53,394)		(53,394)	(33,850)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2025	196		5,001.02		(62,808)		(173,203)		(173,203)	(110,395)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2025	52		5,037.70		(15,649)		(44,416)		(44,416)	(28,767)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2025	16		5,367.84		(2,206)		(8,519)		(8,519)	(6,314)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	141		5,125.64		(47,297)		(106,229)		(106,229)	(58,932)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	134		5,238.15		(36,092)		(85,762)		(85,762)	(49,671)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2024	02/14/2025	37		5,413.17		(6,777)		(17,524)		(17,524)	(10,747)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	54		5,179.74		(18,165)		(37,834)		(37,834)	(19,668)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	99		5,205.13		(32,062)		(67,543)		(67,543)	(35,481)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	182		5,243.22		(54,643)		(117,153)		(117,153)	(62,509)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	48		5,332.09		(11,892)		(26,603)		(26,603)	(14,711)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	80		5,471.74		(14,405)		(34,480)		(34,480)	(20,075)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	111		5,279.24		(37,756)		(69,532)		(69,532)	(31,776)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	35		5,343.62		(10,571)		(19,818)		(19,818)	(9,247)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/14/2025	84		5,562.52		(16,052)		(31,723)		(31,723)	(15,671)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2025	127		5,392.82		(42,184)		(67,755)		(67,755)	(25,571)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2025	55		5,576.52		(12,833)		(21,006)		(21,006)	(8,173)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	211		5,238.69		(82,667)		(144,927)		(144,927)	(62,260)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	75		5,251.50		(28,940)		(50,888)		(50,888)	(21,947)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	46		5,289.92		(16,582)		(29,418)		(29,418)	(12,836)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	106		5,379.58		(33,080)		(59,900)		(59,900)	(26,820)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2025	50		5,597.33		(10,213)		(19,215)		(19,215)	(9,001)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	152		5,227.46		(54,607)		(106,977)		(106,977)	(52,369)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	68		5,354.96		(19,724)		(40,642)		(40,642)	(20,918)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/26/2024	04/25/2025	24		5,507.96		(5,038)		(11,101)		(11,101)	(6,063)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	43		5,364.73		(15,454)		(25,593)		(25,593)	(10,139)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	62		5,377.85		(21,967)		(36,512)		(36,512)	(14,544)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	71		5,390.96		(24,863)		(41,485)		(41,485)	(16,623)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	66		5,417.20		(21,775)		(36,656)		(36,656)	(14,880)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	66		5,574.60		(16,391)		(28,946)		(28,946)	(12,556)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	05/14/2024	05/14/2025	75		5,745.11		(12,747)		(23,707)		(23,707)	(10,960)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	136		5,437.34		(45,068)		(75,386)		(75,386)	(30,318)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	22		5,477.12		(6,876)		(11,710)		(11,710)	(4,833)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	10		5,569.96		(2,435)		(4,344)		(4,344)	(1,909)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	25		5,676.05		(4,928)		(9,387)		(9,387)	(4,459)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2025	33		5,795.41		(4,764)		(9,953)		(9,953)	(5,189)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	116		5,553.81		(39,594)		(55,635)		(55,635)	(16,041)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	209		5,580.97		(68,081)		(96,455)		(96,455)	(28,374)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	111		5,608.13		(34,303)		(49,028)		(49,028)	(14,724)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	61		5,703.18		(15,564)		(23,071)		(23,071)	(7,507)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	48		5,852.55		(8,705)		(13,832)		(13,832)	(5,127)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	13		5,934.02		(1,895)		(3,155)		(3,155)	(1,261)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	102		5,633.65		(37,307)		(44,531)		(44,531)	(7,224)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/27/2024	06/27/2025	113		5,757.01		(33,215)		(40,320)		(40,320)	(7,105)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	102		5,755.73		(37,466)		(37,822)		(37,822)	(356)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	92		5,839.96		(29,257)		(29,462)		(29,462)	(205)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/12/2024	07/14/2025	18		6,134.77		(3,109)		(3,135)		(3,135)	(26)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	178		5,459.10		(61,160)		(85,736)		(85,736)	(24,576)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	34		5,459.10		(8,936)		(13,151)		(13,151)	(4,216)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/25/2025	45		5,459.10		(7,786)		(12,757)		(12,757)	(4,971)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	208		5,591.59		(75,566)		(107,228)		(107,228)	(31,662)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	130		5,632.50		(43,979)		(63,233)		(63,233)	(19,254)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	92		5,727.97		(26,174)		(39,036)		(39,036)	(12,862)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2025	50		5,959.82		(8,687)		(14,602)		(14,602)	(5,915)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	100		5,766.45		(33,790)		(41,368)		(41,368)	(7,578)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	84		5,864.90		(23,422)		(29,931)		(29,931)	(6,509)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2025	181		6,118.06		(27,420)		(41,699)		(41,699)	(14,279)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	99		5,766.67		(33,801)		(43,763)		(43,763)	(9,962)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	115		5,780.74		(38,540)		(50,168)		(50,168)	(11,628)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	151		5,822.93		(46,705)		(61,873)		(61,873)	(15,167)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	28		5,921.39		(7,199)		(10,014)		(10,014)	(2,815)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/12/2025	27		6,146.43		(3,923)		(6,461)		(6,461)	(2,537)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	250		5,895.97		(90,730)		(94,516)		(94,516)	(3,785)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	21		6,025.08		(6,068)		(6,536)		(6,536)	(468)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	180		6,240.26		(32,868)		(38,379)		(38,379)	(5,511)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	98		5,960.41		(38,910)		(33,484)		(33,484)	5,426						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	114		6,004.02		(42,109)		(36,428)		(36,428)	5,681						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	111		6,120.32		(33,575)		(29,606)		(29,606)	3,968						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	32		6,352.92		(5,945)		(5,605)		(5,605)	339						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	55		6,396.53		(9,279)		(8,909)		(8,909)	370						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	106		5,953.32		(41,629)		(40,429)		(40,429)	1,200						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	76		6,011.40		(26,999)		(26,644)		(26,644)	354						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	56		6,113.05		(16,826)		(17,128)		(17,128)	(302)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	51		6,316.33		(9,942)		(11,106)		(11,106)	(1,164)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	75		6,345.37		(13,778)		(15,627)		(15,627)	(1,849)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	104		6,097.90		(41,392)		(34,972)		(34,972)	6,420						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	123		6,127.65		(46,979)		(39,851)		(39,851)	7,128						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	129		6,499.47		(24,390)		(23,206)		(23,206)	1,184						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	66		6,172.17		(26,813)		(21,614)		(21,614)	5,199						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	54		6,217.33		(20,345)		(16,498)		(16,498)	3,847						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	14		6,563.58		(2,739)		(2,435)		(2,435)	304						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	266		6,202.37		(98,150)		(84,373)		(84,373)	13,777						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	71		6,247.75		(24,050)		(20,965)		(20,965)	3,085						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	64		6,595.69		(10,313)		(11,051)		(11,051)	(738)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	112		6,120.11		(40,928)		(41,018)		(41,018)	(89)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	31		6,164.89		(10,607)		(10,836)		(10,836)	(229)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	16		6,269.38		(4,410)		(4,765)		(4,765)	(354)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	14		6,433.58		(2,714)		(3,342)		(3,342)	(628)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	25		6,493.29		(4,091)		(5,366)		(5,366)	(1,275)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/24/2024	01/15/2025	2,127		4,879.51		(756,132)		(2,136,416)		(2,136,416)	(1,380,284)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/15/2025	431		5,094.78		(87,587)		(340,138)		(340,138)	(252,551)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/16/2024	01/15/2025	10,219		5,262.21		(1,399,963)		(6,360,598)		(6,360,598)	(4,960,635)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/14/2025	1,617		5,130.32		(565,966)		(1,209,557)		(1,209,557)	(643,590)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/14/2025	383		5,356.66		(84,622)		(202,335)		(202,335)	(117,714)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2024	02/14/2025	6,227		5,532.70		(914,567)		(2,269,727)		(2,269,727)	(1,355,159)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/14/2025	1,687		5,219.43		(636,884)		(1,151,121)		(1,151,121)	(514,236)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/14/2025	504		5,449.70		(125,193)		(241,268)		(241,268)	(116,075)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2024	03/14/2025	7,303		5,628.80		(1,255,699)		(2,390,174)		(2,390,174)	(1,134,475)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2024	04/15/2025	1,388		5,225.88		(556,704)		(1,062,013)		(1,062,013)	(505,310)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2024	04/15/2025	330		5,456.43		(89,569)		(186,693)		(186,693)	(97,124)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2024	04/15/2025	7,399		5,635.75		(1,403,070)		(3,065,151)		(3,065,151)	(1,662,080)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	1,515		5,414.31		(523,596)		(851,539)		(851,539)	(327,943)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	544		5,653.18		(116,984)		(209,032)		(209,032)	(92,047)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	8,239		5,838.97		(1,100,298)		(2,164,630)		(2,164,630)	(1,064,332)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	1,367		5,540.23		(478,936)		(677,882)		(677,882)	(198,946)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	506		5,784.65		(107,792)		(167,031)		(167,031)	(59,239)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/13/2025	7,341		5,974.76		(948,065)		(1,627,349)		(1,627,349)	(679,284)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	2,142		5,743.84		(838,136)		(812,693)		(812,693)	25,443						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	6,665		6,194.34		(1,092,267)		(1,044,543)		(1,044,543)	47,724						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	1,455		6,222.50		(224,500)		(216,207)		(216,207)	8,293						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	1,347		5,654.08		(518,336)		(638,355)		(638,355)	(120,019)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	391		5,958.96		(84,539)		(115,776)		(115,776)	(31,236)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	5,649		6,097.54		(888,052)		(1,288,503)		(1,288,503)	(400,451)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	1,193		6,125.26		(175,184)		(258,162)		(258,162)	(82,978)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	09/13/2024	09/15/2025	1,632		5,738.54		(587,688)		(753,671)		(753,671)	(165,983)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	09/13/2024	09/15/2025	907		6,047.97		(172,512)		(263,051)		(263,051)	(90,539)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	09/13/2024	09/15/2025	5,468		6,188.62		(707,602)		(1,220,660)		(1,220,660)	(513,057)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	09/13/2024	09/15/2025	1,016		6,216.75		(120,896)		(215,019)		(215,019)	(94,123)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	10/15/2024	10/15/2025	1,806		5,931.57		(694,243)		(699,787)		(699,787)	(5,544)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	10/15/2024	10/15/2025	29		5,989.72		(10,055)		(10,195)		(10,195)	(140)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	10/15/2024	10/15/2025	996		6,251.40		(205,154)		(234,898)		(234,898)	(29,744)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	10/15/2024	10/15/2025	23		6,338.63		(3,840)		(4,679)		(4,679)	(838)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	10/15/2024	10/15/2025	5,169		6,396.79		(729,358)		(934,071)		(934,071)	(204,713)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	10/15/2024	10/15/2025	1,364		6,425.86		(178,140)		(233,682)		(233,682)	(55,542)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	11/15/2024	11/14/2025	1,289		5,988.03		(447,852)		(508,362)		(508,362)	(60,510)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	11/15/2024	11/14/2025	52		6,046.74		(18,010)		(18,867)		(18,867)	(857)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	11/15/2024	11/14/2025	1,060		6,310.92		(214,934)		(262,945)		(262,945)	(48,011)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	11/15/2024	11/14/2025	4		6,398.98		(573)		(760)		(760)	(187)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	11/15/2024	11/14/2025	7,937		6,457.68		(1,076,060)		(1,534,927)		(1,534,927)	(458,866)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	11/15/2024	11/14/2025	1,898		6,487.04		(238,074)		(349,159)		(349,159)	(111,085)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/13/2024	12/15/2025	1,658		6,172.11		(643,256)		(549,899)		(549,899)	93,357						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/13/2024	12/15/2025	29		6,178.16		(11,158)		(9,613)		(9,613)	1,545						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/13/2024	12/15/2025	27		6,232.62		(9,293)		(8,077)		(8,077)	1,216						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/13/2024	12/15/2025	895		6,504.92		(180,876)		(181,250)		(181,250)	(374)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/13/2024	12/15/2025	7,399		6,656.20		(1,002,615)		(1,145,627)		(1,145,627)	(143,012)						0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	ZBUT11V806EZRVTWT807 JP Morgan	12/13/2024	12/15/2025	1,584		6,716.71		(179,332)		(220,344)		(220,344)	(41,012)						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(25,201,177)	0	(44,569,102)	XXX	(44,569,102)	(19,367,914)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(25,201,177)	0	(44,569,102)	XXX	(44,569,102)	(19,367,914)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(25,201,177)	0	(44,569,102)	XXX	(44,569,102)	(19,367,914)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	(25,201,177)	0	(44,569,102)	XXX	(44,569,102)	(19,367,914)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										2,307,685	35,631,043	0	45,107,230	XXX	45,107,230	7,619,798	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										2,307,685	35,631,043	0	45,107,230	XXX	45,107,230	7,619,798	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/13/2021	01/12/2024	01/12/2024	Expiration	337	67,000	198.82	3,055						2,799			(3,055)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/26/2021	01/26/2024	01/26/2024	Closing Sale	424	83,999	198.28	3,839		466		466		3,131			(3,373)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/11/2021	02/14/2024	02/14/2024	Closing Sale	892	179,000	200.65	8,162		839		839		7,208			(7,324)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/25/2021	02/27/2024	02/27/2024	Closing Sale	797	158,000	198.31	7,173		4,446		4,446		5,389			(2,727)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/11/2021	03/14/2024	03/14/2024	Closing Sale	1,189	239,999	201.86	10,896		3,412		3,412		9,553			(7,484)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/25/2021	03/27/2024	03/27/2024	Closing Sale	254	51,001	201.10	2,321		1,623		1,623		1,940			(697)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/26/2021	04/26/2024	04/26/2024	Closing Sale	989	198,999	201.28	9,035		4,370		4,370		7,166			(4,665)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/14/2021	05/14/2024	05/14/2024	Closing Sale	6,686	1,349,000	201.77	61,380		38,444		38,444		48,610			(22,936)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/26/2021	05/23/2024	05/23/2024	Closing Sale	1,620	327,999	202.44	14,891		7,518		7,518		11,991			(7,373)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/11/2021	06/14/2024	06/14/2024	Closing Sale	1,265	258,000	203.97	11,739		2,340		2,340		9,778			(9,399)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/24/2021	06/27/2024	06/27/2024	Closing Sale	1,129	230,000	203.72	10,419		2,913		2,913		8,477			(7,506)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/13/2021	07/12/2024	07/12/2024	Closing Sale	2,143	437,000	203.88	19,752		11,124		11,124		15,787			(8,628)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/26/2021	07/26/2024	07/26/2024	Closing Sale	722	147,000	203.70	6,674		1,386		1,386		5,223			(5,288)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	08/12/2021	08/14/2024	08/14/2024	Closing Sale	491	100,000	203.62	4,530		530		530		3,459			(4,000)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	08/26/2021	08/27/2024	08/27/2024	Closing Sale	702	143,000	203.60	6,478		1,953		1,953		4,877			(4,525)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/13/2021	09/13/2024	09/13/2024	Closing Sale	6,192	1,255,000	202.69	56,852		28,172		28,172		40,258			(28,679)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/24/2021	09/27/2024	09/27/2024	Closing Sale	717	144,999	202.14	6,554		4,304		4,304		4,431			(2,250)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/14/2021	10/11/2024	10/11/2024	Closing Sale	1,370	275,999	201.53	12,448		7,902		7,902		7,860			(4,545)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/27/2021	10/25/2024	10/25/2024	Closing Sale	434	88,001	202.73	3,934		2,179		2,179		2,623			(1,755)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/10/2021	11/14/2024	11/14/2024	Closing Sale	138	28,001	203.45	1,254		208		208		854			(1,047)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/22/2021	11/27/2024	11/27/2024	Closing Sale	113	22,999	202.87	1,028		382		382		668			(646)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/13/2021	12/13/2024	12/13/2024	Closing Sale	244	48,999	200.43	2,185		1,425		1,425		1,164			(760)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/22/2021	12/27/2024	12/27/2024	Closing Sale	158	31,999	202.28	1,427		391		391		864			(1,036)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/13/2021	01/12/2024	01/12/2024	Expiration	1,735	345,000	198.82	16,595						15,276			(16,595)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/26/2021	01/26/2024	01/26/2024	Closing Sale	1,089	216,000	198.28	10,411		1,198		1,198		8,592			(9,213)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/11/2021	02/14/2024	02/14/2024	Closing Sale	1,296	260,000	200.65	12,506		1,218		1,218		11,120			(11,288)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/25/2021	02/27/2024	02/27/2024	Closing Sale	610	121,001	198.31	5,796		3,405		3,405		4,429			(2,391)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/12/2021	03/14/2024	03/14/2024	Closing Sale	3,879	782,999	201.86	37,506		11,133		11,133		33,123			(26,373)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/25/2021	03/27/2024	03/27/2024	Closing Sale	274	55,001	201.10	2,640		1,750		1,750		2,230			(890)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/13/2021	04/12/2024	04/12/2024	Closing Sale	2,146	433,001	201.74	20,741		9,465		9,465		17,328			(11,275)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/26/2021	04/26/2024	04/26/2024	Closing Sale	1,813	364,999	201.28	17,484		8,015		8,015		14,056			(9,468)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/13/2021	05/14/2024	05/14/2024	Closing Sale	2,785	562,000	201.77	26,976		16,016		16,016		21,656			(10,960)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/26/2021	05/23/2024	05/23/2024	Closing Sale	1,699	344,000	202.44	16,478		7,885		7,885		13,436			(8,593)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/11/2021	06/14/2024	06/14/2024	Closing Sale	5,481	1,118,000	203.97	53,664		10,140		10,140		45,168			(43,524)			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	06/24/2021	06/27/2024	06/27/2024	Closing Sale	1,183	241,001	203.72	11,520		3,052		3,052		9,485			(8,468)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	07/13/2021	07/12/2024	07/12/2024	Closing Sale	1,476	301,000	203.88	14,358		7,662		7,662		11,626			(6,695)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	07/27/2021	07/26/2024	07/26/2024	Closing Sale	4,261	867,998	203.70	41,577		8,181		8,181		33,012			(33,396)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	08/12/2021	08/14/2024	08/14/2024	Closing Sale	2,475	504,000	203.62	24,091		2,673		2,673		18,695			(21,418)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	08/26/2021	08/27/2024	08/27/2024	Closing Sale	2,859	582,001	203.60	27,820		7,947		7,947		21,302			(19,873)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	09/14/2021	09/13/2024	09/13/2024	Closing Sale	6,784	1,375,000	202.69	65,725		30,866		30,866		47,545			(34,859)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	09/24/2021	09/27/2024	09/27/2024	Closing Sale	970	196,001	202.14	9,349		5,818		5,818		6,479			(3,531)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	10/13/2021	10/11/2024	10/11/2024	Closing Sale	2,908	586,001	201.53	27,894		16,778		16,778		18,153			(11,116)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	10/27/2021	10/25/2024	10/25/2024	Closing Sale	4,819	977,000	202.73	46,114		24,192		24,192		31,560			(21,922)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	11/10/2021	11/14/2024	11/14/2024	Closing Sale	6,056	1,232,000	203.45	58,274		9,144		9,144		40,652			(49,130)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	11/22/2021	11/27/2024	11/27/2024	Closing Sale	158	32,001	202.87	1,510		532		532		1,009			(979)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	12/13/2021	12/13/2024	12/13/2024	Closing Sale	7,639	1,530,999	200.43	72,110		44,533		44,533		40,181			(27,577)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	12/22/2021	12/27/2024	12/27/2024	Closing Sale	3,253	657,968	202.28	30,992		8,034		8,034		19,412			(22,957)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	04/25/2024	04/27/2027	04/26/2024	Closing Sale	10	1,999	205.70		84	84		84								0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	05/13/2024	05/14/2027	05/14/2024	Closing Sale	29	5,999	207.52		254	254		254								0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	06/13/2024	06/14/2027	06/14/2024	Closing Sale	39	8,000	205.82		341	341		341								0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	07/25/2024	07/27/2027	07/26/2024	Closing Sale	44	9,000	205.62		386	386		386								0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	08/26/2024	08/27/2027	08/27/2024	Closing Sale	5	1,001	206.38		44	44		44								0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	11/13/2024	11/12/2027	11/14/2024	Closing Sale	5	1,000	204.96		43	43		43								0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	11/25/2024	11/24/2027	11/26/2024	Closing Sale	5	1,000	206.10		43	43		43								0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	12/12/2024	12/14/2027	12/13/2024	Closing Sale	29	6,000	206.26		259	259		259								0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	01/12/2023	01/12/2024	01/12/2024	Closing Sale	4,750	931,000	196.00	24,765		13,158		13,158		13,270			(11,607)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	01/26/2023	01/26/2024	01/26/2024	Closing Sale	1,737	341,001	196.36	9,071		5,218		5,218		4,104			(3,853)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	02/14/2023	02/14/2024	02/14/2024	Closing Sale	4,059	797,000	196.35	21,200		21,270		21,270		8,374			69			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	02/24/2023	02/27/2024	02/27/2024	Closing Sale	2,731	535,001	195.93	14,231		21,735		21,735		4,401			7,504			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	03/13/2023	03/14/2024	03/14/2024	Closing Sale	2,659	519,000	195.19	13,909		25,366		25,366		(290)			11,457			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	03/27/2023	03/27/2024	03/27/2024	Closing Sale	5,187	1,013,000	195.30	27,250		63,280		63,280		4,946			36,030			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	04/13/2023	04/12/2024	04/12/2024	Closing Sale	4,160	823,001	197.84	21,892		34,569		34,569		8,580			12,677			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	04/26/2023	04/26/2024	04/26/2024	Closing Sale	2,830	560,000	197.87	14,952		22,160		22,160		5,499			7,208			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	05/11/2023	05/14/2024	05/14/2024	Closing Sale	4,891	974,000	199.14	26,103		40,987		40,987		11,821			14,884			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	05/24/2023	05/23/2024	05/23/2024	Closing Sale	3,483	691,000	198.37	18,381		30,340		30,340					11,960			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	06/13/2023	06/14/2024	06/14/2024	Closing Sale	4,876	986,000	202.21	26,228		17,603		17,603		16,232			(8,625)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	06/26/2023	06/27/2024	06/27/2024	Closing Sale	2,710	543,999	200.72	14,470		15,123		15,123		7,207			653			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	07/13/2023	07/12/2024	07/12/2024	Closing Sale	3,757	753,001	200.40	19,955		32,577		32,577		8,607			12,623			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	07/26/2023	07/26/2024	07/26/2024	Closing Sale	2,664	539,001	202.32	14,284		8,792		8,792		7,783			(5,492)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	08/11/2023	08/14/2024	08/14/2024	Closing Sale	4,089	819,001	200.30	21,704		17,991		17,991		7,720			(3,712)			0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	08/24/2023	08/27/2024	08/27/2024	Closing Sale	2,631	524,001	199.18	13,938		18,942		18,942		3,705			5,003			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	09/13/2023	09/13/2024	09/13/2024	Closing Sale	3,461	700,999	202.55	18,577		16,231		16,231		9,128			(2,345)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	09/26/2023	09/27/2024	09/27/2024	Closing Sale	3,084	618,000	200.38	16,377		23,933		23,933		5,243			7,556			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	10/13/2023	10/11/2024	10/11/2024	Closing Sale	6,964	1,384,000	198.74	36,538		59,611		59,611		5,131			23,073			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	10/26/2023	10/25/2024	10/25/2024	Closing Sale	1,277	252,000	197.31	6,678		13,334		13,334		(40)			6,656			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	11/14/2023	11/14/2024	11/14/2024	Closing Sale	2,885	570,000	197.59	15,105		21,261		21,261		(40)			6,156			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	11/22/2023	11/27/2024	11/27/2024	Closing Sale	2,170	428,999	197.67	11,454		18,599		18,599		(26)			7,145			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	12/14/2023	12/13/2024	12/13/2024	Closing Sale	4,630	910,001	196.55	24,206		44,956		44,956		(3,295)			20,750			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	12/26/2023	12/27/2024	12/27/2024	Closing Sale	1,260	250,001	198.41	6,675		7,989		7,989		(570)			1,314			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	06/13/2024	06/13/2025	06/14/2024	Closing Sale	24	4,999	205.82		133	133		133								0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	06/26/2024	06/27/2025	06/27/2024	Closing Sale	5	1,001	206.30		27	27		27								0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	07/25/2024	07/25/2025	07/26/2024	Closing Sale	10	2,001	205.62		53	53		53								0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	01/13/2022	01/12/2024	01/12/2024	Expiration	2,467	495,000	200.63	19,157						18,515			(19,157)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	01/26/2022	01/26/2024	01/26/2024	Closing Sale	274	54,000	196.80	2,084		708		708		1,382			(1,376)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	02/11/2022	02/14/2024	02/14/2024	Closing Sale	845	168,999	199.94	6,490		1,395		1,395		5,374			(5,095)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	02/24/2022	02/27/2024	02/27/2024	Closing Sale	526	105,000	199.62	4,022		2,246		2,246		3,154			(1,775)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	03/11/2022	03/14/2024	03/14/2024	Closing Sale	3,296	668,000	202.66	25,584		6,823		6,823		21,530			(18,761)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	03/24/2022	03/27/2024	03/27/2024	Closing Sale	108	21,999	204.38	834		336		336		760			(498)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	04/13/2022	04/12/2024	04/12/2024	Closing Sale	992	201,000	202.68	7,558		3,441		3,441		6,258			(4,116)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	04/26/2022	04/26/2024	04/26/2024	Closing Sale	2,052	413,000	201.23	15,488		9,174		9,174		11,567			(6,313)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	05/12/2022	05/14/2024	05/14/2024	Closing Sale	457	92,000	201.34	3,450		2,824		2,824		2,509			(626)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	05/25/2022	05/23/2024	05/23/2024	Closing Sale	1,228	248,000	201.93	9,300		6,325		6,325		6,905			(2,975)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	06/13/2022	06/14/2024	06/14/2024	Closing Sale	4,583	927,001	202.25	34,206		16,363		16,363		24,856			(17,843)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	06/27/2022	06/27/2024	06/27/2024	Closing Sale	6,163	1,240,999	201.37	46,165		30,383		30,383		31,066			(15,783)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	07/14/2022	07/12/2024	07/12/2024	Closing Sale	2,169	432,000	199.16	16,027		21,496		21,496		8,349			5,469			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	07/26/2022	07/26/2024	07/26/2024	Closing Sale	265	53,001	199.98	1,972		1,495		1,495		1,094			(477)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	08/12/2022	08/14/2024	08/14/2024	Closing Sale	2,157	429,001	198.86	15,916		12,599		12,599		7,416			(3,317)			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	08/25/2022	08/27/2024	08/27/2024	Closing Sale	479	95,000	198.38	3,506		3,831		3,831		1,465			326			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	09/14/2022	09/13/2024	09/13/2024	Closing Sale	2,783	549,001	197.29	20,093		27,688		27,688		6,458			7,595			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	09/27/2022	09/27/2024	09/27/2024	Closing Sale	1,117	218,000	195.08	7,892		14,594		14,594		997			6,703			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	10/13/2022	10/11/2024	10/11/2024	Closing Sale	1,765	345,001	195.51	12,420		20,805		20,805		1,621			8,385			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	10/26/2022	10/25/2024	10/25/2024	Closing Sale	633	124,001	195.86	4,476		7,528		7,528		665			3,051			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	11/10/2022	11/14/2024	11/14/2024	Closing Sale	1,286	252,000	195.97	9,122		11,560		11,560		1,304			2,438			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	11/21/2022	11/27/2024	11/27/2024	Closing Sale	632	123,999	196.17	4,489		6,365		6,365		671			1,876			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	12/13/2022	12/13/2024	12/13/2024	Closing Sale	1,037	203,001	195.82	7,369		10,823		10,823		817			3,454			0001
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6KS28	12/27/2022	12/27/2024	12/27/2024	Closing Sale	1,258	244,001	193.97	8,857		13,561		13,561		(464)			4,704			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Goldman Sachs Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2 IHZNBB6K528	06/13/2024	06/12/2026	06/14/2024	Closing Sale	29	6,000	205.82		216	216		216								0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2023	08/15/2024	08/15/2024	Closing Sale	43	9,100	211.97	286		445		445		286			159			0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2023	09/13/2024	09/13/2024	Closing Sale	10	2,501	238.88	70		111		111		70			41			0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/15/2024	10/15/2024	Closing Sale	76	17,700	234.25	494		1,087		1,087		494			593			0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	11/15/2024	Closing Sale	418	98,899	236.55	2,769		3,750		3,750		2,769			981			0001
JP Morgan Index Call - Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2023	12/13/2024	12/13/2024	Closing Sale	1,097	267,300	243.66	6,870		4,618		4,618		6,870			(2,251)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Closing Sale	177	707,999	3,999.09	39,504		35,981		35,981		(21,046)			(3,523)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO WP2 IHZNBB6K528	01/27/2023	01/26/2024	01/26/2024	Closing Sale	97	394,966	4,070.56	20,645		11,201		11,201		(5,104)			(9,444)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Closing Sale	174	720,018	4,136.13	39,744		25,696		25,696		(11,496)			(14,048)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Closing Sale	125	495,988	3,982.24	28,480		13,850		13,850		(24,868)			(14,630)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Closing Sale	89	349,993	3,919.29	21,175		10,619		10,619		(33,100)			(10,556)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Closing Sale	81	321,981	3,977.53	18,560		11,745		11,745		(21,872)			(6,816)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Closing Sale	247	1,021,997	4,137.64	54,994		31,110		31,110		(43,167)			(23,884)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	04/26/2024	Closing Sale	31	126,997	4,135.35	6,806		7,302		7,302		(5,497)			496			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	05/14/2024	Closing Sale	301	1,239,987	4,124.08	67,851		33,634		33,634		(79,423)			(34,217)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	05/24/2024	Closing Sale	102	428,998	4,205.45	22,711		12,870		12,870		(16,508)			(9,842)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Closing Sale	346	1,513,966	4,372.59	73,883		44,464		44,464		(26,568)			(29,419)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2024	06/27/2024	Closing Sale	78	341,998	4,378.41	16,400		10,260		10,260		(3,880)			(6,140)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	07/12/2024	Closing Sale	129	579,983	4,505.42	26,970		14,500		14,500		3,209			(12,470)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	07/26/2024	Closing Sale	30	137,983	4,537.41	6,578		6,899		6,899		1,937			322			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/14/2024	Closing Sale	203	912,985	4,489.72	45,685		27,389		27,389		2,705			(18,296)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	08/27/2024	Closing Sale	128	564,019	4,405.71	29,554		32,431		32,431		(9,820)			2,878			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Closing Sale	149	669,998	4,505.10	31,751		22,100		22,100		(7,698)			(9,652)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	09/27/2024	Closing Sale	72	308,021	4,274.51	16,658		9,241		9,241		(17,753)			(7,417)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Closing Sale	154	666,002	4,327.78	36,176		16,230		16,230		(37,474)			(19,946)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	10/25/2024	Closing Sale	71	293,980	4,117.37	16,920		8,819		8,819		(31,893)			(8,101)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	11/14/2024	Closing Sale	244	1,098,030	4,495.70	51,307		31,140		31,140		(39,541)			(20,166)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Closing Sale	25	114,989	4,550.43	2,119		2,588		2,588		(6,493)			468			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Closing Sale	178	840,977	4,719.55	65,870		23,127		23,127		25,265			(42,743)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Closing Sale	82	394,002	4,781.58	19,978		18,249		18,249		(5,449)			(1,729)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/14/2023	12/14/2023	Closing Sale			3,995.32			1		1					1			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Closing Sale	489	1,957,035	3,999.09	192,159		88,272		88,272		(187,764)			(103,886)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Closing Sale	372	1,514,045	4,070.56	138,988		38,603		38,603		(129,731)			(100,386)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Closing Sale	372	1,537,027	4,136.13	150,933		62,115		62,115		(96,596)			(88,818)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Closing Sale	570	2,269,996	3,982.24	226,318		80,706		80,706		(242,418)			(145,612)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Closing Sale	276	1,082,038	3,919.29	107,551		36,832		36,832		(147,605)			(70,718)			0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Closing Sale	196	779,994	3,977.53	76,385		23,450		23,450		(88,399)			(52,935)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Closing Sale	574	2,372,978	4,137.64	222,742		73,826		73,826		(176,667)			(148,916)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	04/26/2024	Closing Sale	110	454,020	4,135.35	42,810		22,700		22,700		(34,794)			(20,110)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	05/14/2024	Closing Sale	454	1,872,002	4,124.08	176,891		66,263		66,263		(153,527)			(110,627)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	05/24/2024	Closing Sale	235	987,019	4,205.45	91,695		34,545		34,545		(63,583)			(57,149)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Closing Sale	751	3,281,979	4,372.59	290,129		101,076		101,076		(105,209)			(189,053)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2024	06/27/2024	Closing Sale	346	1,512,960	4,378.41	133,265		59,582		59,582		(50,171)			(73,683)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	07/12/2024	Closing Sale	296	1,334,010	4,505.42	112,723		35,044		35,044		(17,169)			(77,679)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	07/26/2024	Closing Sale	242	1,098,008	4,537.41	95,706		35,686		35,686		(7,251)			(60,020)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/14/2024	Closing Sale	547	2,457,987	4,489.72	221,975		82,081		82,081		(44,615)			(139,895)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	08/27/2024	Closing Sale	522	2,298,018	4,405.71	216,242		117,121		117,121		(72,344)			(99,121)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Closing Sale	509	2,293,997	4,505.10	200,915		70,738		70,738		(47,947)			(130,177)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	09/27/2024	Closing Sale	582	2,486,995	4,274.51	237,323		122,317		122,317		(159,548)			(115,006)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Closing Sale	594	2,572,043	4,327.78	243,132		98,265		98,265		(142,932)			(144,867)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	10/25/2024	Closing Sale	296	1,219,977	4,117.37	119,635		43,553		43,553		(126,410)			(76,082)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	11/14/2024	Closing Sale	422	1,898,984	4,495.70	162,325		65,352		65,352		(65,678)			(96,973)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Closing Sale	214	974,020	4,550.43	80,415		29,741		29,741		(28,470)			(50,674)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Closing Sale	443	2,092,035	4,719.55	163,854		68,471		68,471		(12,417)			(95,383)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Closing Sale	253	1,211,987	4,781.58	96,169		51,049		51,049		(43,978)			(45,120)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2022	12/15/2023	12/15/2023	Closing Sale			3,895.75			(14)		(14)					(14)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Closing Sale	12,794	51,164,717	3,999.09	5,025,046		3,695,017		3,695,017		(4,883,977)			(1,330,029)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Closing Sale	593	2,396,103	4,039.08	218,731		119,529		119,529		(217,056)			(99,202)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Closing Sale	2,952	13,814,430	4,678.94	255,390		309,685		309,685		(75,287)			54,295			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Closing Sale	7,974	33,074,787	4,147.60	3,195,026		2,396,299		2,396,299		(2,031,024)			(798,727)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Closing Sale	472	1,979,173	4,189.08	177,344		100,906		100,906		(113,153)			(76,437)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Closing Sale	2,031	9,855,231	4,852.69	150,777		359,547		359,547		41,658			208,770			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	9,725	37,850,031	3,891.93	3,735,795		2,984,394		2,984,394		(5,189,660)			(751,401)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	731	2,871,722	3,930.85	263,574		141,026		141,026		(379,253)			(122,549)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	1,914	8,715,332	4,553.56	172,072		1,078,574		1,078,574		(398,920)			906,502			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2024	04/15/2024	Closing Sale	8,805	36,432,499	4,137.64	3,422,002		2,990,471		2,990,471		(2,725,659)			(431,531)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2024	04/15/2024	Closing Sale	443	1,850,428	4,179.02	160,474		93,295		93,295		(131,559)			(67,179)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2023	04/12/2024	04/01/2024		40	194,223	4,841.04	2,643	2,643	2,643		2,643		(2,206)						0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2024	04/15/2024	Closing Sale	1,554	7,522,637	4,841.04	102,359		343,077		343,077		(83,243)			240,717			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Closing Sale	11,131	46,042,504	4,136.28	4,283,100		3,801,689		3,801,689		(3,701,104)			(481,412)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Closing Sale	713	2,978,281	4,177.64	255,678		162,187		162,187		(228,637)			(93,491)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Closing Sale	1,841	8,911,654	4,839.45	107,245		863,092		863,092		(169,619)			755,848			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	06/14/2024	Closing Sale	9,058	40,089,613	4,425.84	3,471,759		3,381,870		3,381,870		(891,699)			(89,889)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	06/14/2024	Closing Sale	718	3,210,292	4,470.10	253,644		156,777		156,777		(65,977)			(96,867)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	06/14/2024	Closing Sale	1,620	8,391,011	5,178.23	96,102		410,571		410,571		32,581			314,469			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/15/2024	07/15/2024	Closing Sale	10,295	46,385,011	4,505.42	3,919,533		3,667,689		3,667,689		(622,892)			(251,843)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/15/2024	07/15/2024	Closing Sale	317	1,443,000	4,550.47	111,867		78,580		78,580		(16,895)			(33,287)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/15/2024	07/15/2024	Closing Sale	2,447	12,896,333	5,271.34	112,430		880,446		880,446		26,264			768,017			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Closing Sale	8,546	37,926,928	4,437.86	3,472,261		3,133,691		3,133,691		(966,560)			(338,570)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Closing Sale	956	4,286,545	4,482.24	360,858		233,423		233,423		(102,316)			(127,435)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Closing Sale	1,638	8,502,651	5,192.30	97,889		574,649		574,649		(16,019)			476,760			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/13/2024	09/13/2024	Closing Sale	8,673	38,599,405	4,450.32	3,450,786		3,137,906		3,137,906		(1,154,355)			(312,880)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/13/2024	09/13/2024	Closing Sale	1,579	7,096,871	4,494.82	579,695		386,467		386,467		(204,324)			(193,227)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/13/2024	09/13/2024	Closing Sale	2,035	10,593,898	5,206.87	110,466		852,803		852,803		(55,150)			742,336			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2024	10/15/2024	Closing Sale	8,944	38,706,409	4,327.78	3,676,949		3,114,884		3,114,884		(2,138,699)			(562,064)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2024	10/15/2024	Closing Sale	1,301	5,687,099	4,371.06	499,327		309,696		309,696		(301,618)			(189,631)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2024	10/15/2024	Closing Sale	2,180	11,038,379	5,063.50	153,028		1,638,829		1,638,829		(185,045)			1,485,802			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/15/2024	Closing Sale	11,570	52,099,402	4,502.88	4,470,400		4,623,704		4,623,704		(1,721,299)			153,305			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/15/2024	Closing Sale	1,364	6,202,622	4,547.91	487,443		337,769		337,769		(197,587)			(149,674)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/15/2024	Closing Sale	1,624	8,556,202	5,268.37	86,732		978,096		978,096		(66,710)			891,364			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/13/2024	12/13/2024	Closing Sale	11,845	55,897,720	4,719.19	4,605,302		5,108,772		5,108,772		107,961			503,470			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/13/2024	12/13/2024	Closing Sale	1,140	5,431,385	4,766.38	408,514		295,774		295,774		12,827			(112,740)			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/13/2024	12/13/2024	Closing Sale	3,009	16,612,718	5,521.45	141,137		1,399,907		1,399,907		8,571			1,258,770			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/15/2025	07/19/2024	Closing Sale	467	2,233,269	4,785.03		180,403	424,237		424,237					243,834			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/15/2025	01/24/2024	Closing Sale	853	4,121,125	4,831.67		303,984	361,082		361,082					57,098			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/15/2025	07/18/2024	Closing Sale	467	2,612,269	5,597.08		22,774	82,278		82,278					59,504			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	09/24/2024	Closing Sale	914	4,851,331	5,308.15		377,428	572,870		572,870					195,441			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2024	05/15/2025	09/24/2024	Closing Sale	41	217,130	5,361.23		15,406	24,762		24,762					9,356			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Closing Sale	211	844,608	3,999.09	47,576		79,688		79,688		24,023			32,112			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Closing Sale	111	457,580	4,132.39	16,919		27,020		27,020		5,896			10,100			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Closing Sale	202	836,405	4,147.60	45,417		61,112		61,112		28,711			15,696			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP21HZNBB6KS28	02/15/2023	02/15/2024	02/15/2024	Closing Sale	95	405,558	4,285.72	13,973		15,607		15,607		7,299			1,634			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	189	733,901	3,891.93	45,942		124,609		124,609		11,800			78,667			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Closing Sale	95	383,264	4,021.66	16,283		50,612		50,612		126			34,330			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2024	04/15/2024	Closing Sale	146	602,399	4,137.64	30,506		71,481		71,481		12,324			40,976			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2024	04/15/2024	Closing Sale	79	338,111	4,275.56	10,418		27,920		27,920		1,505			17,502			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Closing Sale	288	1,201,615	4,177.64	55,880		157,803		157,803		39,143			101,923			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	06/14/2024	Closing Sale	157	695,698	4,425.84	34,020		61,171		61,171		22,795			27,151			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2023	06/14/2024	06/14/2024	Closing Sale	88	403,417	4,573.37	11,478		21,313		21,313		6,243			9,836			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2023	07/15/2024	07/15/2024	Closing Sale	117	528,801	4,505.42	24,854		46,733		46,733		18,025			21,880			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2023	07/15/2024	07/15/2024	Closing Sale	64	295,956	4,655.60	7,790		15,765		15,765		4,800			7,975			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Closing Sale	160	710,013	4,437.86	36,373		89,250		89,250		22,352			52,876			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2024	08/15/2024	Closing Sale	122	560,705	4,585.79	17,076		50,120		50,120		7,762			33,045			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	09/15/2023	09/13/2024	09/13/2024	Closing Sale	145	646,186	4,450.32	31,535		91,626		91,626		17,887			60,091			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	09/15/2023	09/13/2024	09/13/2024	Closing Sale	117	538,779	4,598.66	15,277		56,552		56,552		5,586			41,275			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2024	10/15/2024	Closing Sale	142	615,713	4,327.78	33,722		126,684		126,684		13,318			92,962			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2024	10/15/2024	Closing Sale	100	445,997	4,472.04	15,244		74,417		74,417		2,081			59,173			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/15/2024	Closing Sale	192	862,887	4,502.88	40,643		158,923		158,923		19,485			118,281			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/15/2024	Closing Sale	103	479,490	4,652.98	12,848		69,994		69,994		2,596			57,146			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/13/2024	12/13/2024	Closing Sale	145	682,017	4,719.19	30,867		103,792		103,792		21,317			72,925			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2023	12/13/2024	12/13/2024	Closing Sale	76	371,979	4,876.50	9,389		42,783		42,783		4,348			33,395			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/12/2024	01/15/2025	01/24/2024	Closing Sale	18	86,587	4,783.83		3,905	4,820		4,820					915			0001
S&P500 OTC European Call-Buy Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	01/12/2024	01/15/2025	01/24/2024	Closing Sale	6	27,979	4,943.29		709	891		891					181			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												58,911,073	909,135	60,413,715	0	60,413,715	XXX	(30,177,092)	0	0	596,169	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												58,911,073	909,135	60,413,715	0	60,413,715	XXX	(30,177,092)	0	0	596,169	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												58,911,073	909,135	60,413,715	0	60,413,715	XXX	(30,177,092)	0	0	596,169	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												58,911,073	909,135	60,413,715	0	60,413,715	XXX	(30,177,092)	0	0	596,169	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	31	126,492	4,079.07	(5,422)						2,709			5,422			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	56	228,564	4,099.07	(9,165)						4,344			9,165			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	13	51,363	4,109.06	(1,991)						913			1,991			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	8	33,432	4,179.05	(1,004)						296			1,004			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	70	304,128	4,359.01	(4,100)						(4,096)			4,100			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	24	100,728	4,141.79	(4,046)						684			4,046			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	40	167,467	4,182.50	(5,783)						381			5,783			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	33	137,972	4,223.21	(4,051)						(343)			4,051			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	17	73,270	4,208.51	(3,139)						735			3,139			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	14	58,421	4,239.53	(2,252)						392			2,252			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	62	265,752	4,260.21	(9,520)						1,172			9,520			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	33	143,501	4,301.58	(4,402)						(45)			4,402			0001

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S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	47	204,770	4,342.94	(5,324)						(1,080)			5,324			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	26	105,040	4,061.88	(4,615)						4,420			4,615			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	99	404,798	4,101.71	(15,516)						15,069			15,516			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	11	44,784	3,987.88	(2,152)						3,940			2,152			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	38	153,741	4,017.27	(6,720)						12,927			6,720			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	25	101,724	4,027.07	(4,307)						8,417			4,307			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	7	26,959	4,066.26	(998)						2,084			998			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	8	33,404	4,223.03	(663)						1,790			663			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	20	80,376	4,047.14	(3,651)						4,908			3,651			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	13	52,394	4,086.91	(2,077)						2,947			2,077			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	32	132,797	4,126.69	(4,547)						6,807			4,547			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	16	68,158	4,236.07	(1,468)						2,487			1,468			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	122	515,588	4,241.08	(19,255)						16,791			19,255			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	14	60,625	4,251.43	(2,179)						1,906			2,179			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	47	198,769	4,261.77	(6,871)						6,020			6,871			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	10	42,337	4,272.11	(1,406)						1,233			1,406			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	47	203,840	4,303.15	(5,980)						5,209			5,980			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	7	31,948	4,406.59	(587)						403			587			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	04/26/2024	Expiration	31	134,299	4,373.13	(2,709)						2,531			2,709			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	05/14/2024	Expiration	158	664,005	4,206.56	(26,845)						37,829			26,845			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	05/14/2024	Expiration	143	609,616	4,268.42	(19,378)						30,584			19,378			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	05/24/2024	Expiration	102	441,868	4,331.61	(14,466)						12,399			14,466			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Expiration	138	615,040	4,460.04	(21,165)						7,581			21,165			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Expiration	142	639,625	4,503.77	(18,382)						5,606			18,382			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Expiration	66	303,765	4,580.29	(6,148)						757			6,148			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2024	06/27/2024	Expiration	78	352,257	4,509.76	(9,772)						1,351			9,772			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	07/12/2024	Expiration	129	594,483	4,618.06	(17,574)						(5,283)			17,574			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	07/26/2024	Expiration	30	144,882	4,764.28	(2,567)						(1,869)			2,567			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/14/2024	Expiration	203	940,374	4,624.41	(28,101)						(6,074)			28,101			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	08/27/2024	Expiration	128	596,450	4,659.04	(11,449)						2,198			11,449			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Expiration	54	248,064	4,617.73	(7,507)						1,910			7,507			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Expiration	95	444,034	4,674.04	(10,507)						2,326			10,507			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	09/27/2024	Expiration	72	317,262	4,402.75	(10,843)						15,278			10,843			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	87	382,503	4,414.34	(15,476)						19,342			15,476			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	67	299,730	4,457.61	(10,391)						14,111			10,391			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	10/25/2024	Expiration	71	302,800	4,240.89	(11,516)						29,200			11,516			0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	11/14/2024	Expiration	135	621,171	4,608.09	(18,606)						19,396			18,606			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2023	11/14/2024	11/14/2024	Expiration	109	508,000	4,641.81	(13,123)						14,920			13,123			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Expiration	25	117,577	4,652.81	(486)						6,129			486			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Expiration	178	864,104	4,849.34	(51,237)						(25,111)			51,237			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Expiration	59	289,068	4,901.12	(7,050)						7,026			7,050			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Expiration	23	123,183	5,259.74	(672)						1,263			672			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	45	182,579	4,079.07	(15,312)						15,866			15,312			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	143	583,837	4,089.07	(48,021)						50,009			48,021			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	67	272,670	4,099.07	(21,991)						23,017			21,991			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	10	39,226	4,129.06	(2,981)						3,162			2,981			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	29	120,764	4,199.04	(7,931)						8,661			7,931			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	85	356,800	4,209.04	(22,934)						25,124			22,934			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	112	489,430	4,359.01	(22,162)						24,717			22,162			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	34	141,790	4,151.97	(10,891)						11,030			10,891			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	38	156,455	4,162.15	(11,759)						11,992			11,759			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	230	961,469	4,172.32	(70,699)						72,582			70,699			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	15	61,650	4,182.50	(4,434)						4,583			4,434			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2023	01/26/2024	01/26/2024	Expiration	55	231,283	4,202.85	(15,900)						16,656			15,900			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	9	39,784	4,218.85	(3,303)						2,216			3,303			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	61	260,350	4,239.53	(20,752)						13,958			20,752			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	91	386,356	4,249.87	(30,155)						20,315			30,155			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	26	109,189	4,260.21	(8,342)						5,629			8,342			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	33	141,096	4,291.23	(10,105)						6,831			10,105			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	131	569,714	4,363.62	(34,776)						23,383			34,776			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	02/14/2024	Expiration	21	92,654	4,456.68	(4,532)						2,899			4,532			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	32	131,564	4,061.88	(11,140)						12,975			11,140			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	225	918,598	4,091.75	(73,250)						87,362			73,250			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	7	27,810	4,101.71	(2,173)						2,612			2,173			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	227	937,908	4,131.57	(68,871)						84,749			68,871			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	59	245,816	4,201.26	(15,462)						20,186			15,462			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	02/27/2024	Expiration	21	89,007	4,270.95	(4,755)						6,546			4,755			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	8	31,622	3,997.68	(2,672)						4,036			2,672			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	76	303,686	4,007.47	(25,186)						38,359			25,186			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	43	172,180	4,017.27	(13,994)						21,539			13,994			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	63	252,779	4,027.07	(20,123)						31,321			20,123			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	36	145,599	4,046.67	(11,139)						17,666			11,139			0001

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S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	10	40,013	4,125.05	(2,580)						4,452			2,580			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	13	52,298	4,183.84	(2,935)						5,422			2,935			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	03/14/2023	03/14/2024	03/14/2024	Expiration	29	120,694	4,223.03	(6,138)						11,902			6,138			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	16	66,293	4,057.08	(5,500)						6,983			5,500			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	46	185,090	4,067.02	(15,047)						19,286			15,047			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	72	292,115	4,076.97	(23,273)						30,098			23,273			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	39	159,015	4,106.80	(11,906)						15,834			11,906			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	8	32,612	4,186.35	(2,051)						2,942			2,051			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	03/27/2024	Expiration	16	68,318	4,246.01	(3,727)						5,684			3,727			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	284	1,203,476	4,230.74	(93,060)						80,347			93,060			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	91	386,405	4,241.08	(29,245)						25,424			29,245			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	10	41,111	4,251.43	(3,043)						2,667			3,043			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	49	210,615	4,272.11	(14,924)						13,250			14,924			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/12/2024	04/12/2024	Expiration	139	605,196	4,354.87	(35,573)						33,399			35,573			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	04/26/2024	Expiration	110	476,721	4,342.12	(28,655)						28,222			28,655			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	05/14/2024	Expiration	295	1,248,407	4,237.49	(92,597)						91,340			92,597			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2024	05/14/2024	Expiration	159	689,857	4,330.28	(41,539)						44,724			41,539			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/26/2023	05/24/2024	05/24/2024	Expiration	235	1,021,565	4,352.64	(68,964)						55,695			68,964			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Expiration	277	1,239,263	4,470.97	(87,991)						35,168			87,991			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Expiration	251	1,129,230	4,492.84	(76,271)						30,926			76,271			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Expiration	112	508,183	4,525.63	(31,768)						13,160			31,768			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/14/2023	06/14/2024	06/14/2024	Expiration	110	506,378	4,613.08	(25,536)						10,911			25,536			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2024	06/27/2024	Expiration	181	815,816	4,498.82	(54,834)						23,399			54,834			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2024	06/27/2024	Expiration	164	756,726	4,608.28	(39,026)						17,779			39,026			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2023	07/12/2024	07/12/2024	Expiration	148	678,300	4,595.53	(46,883)						7,589			46,883			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	07/14/2023	07/12/2024	07/12/2024	Expiration	148	690,753	4,651.85	(41,879)						6,695			41,879			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/27/2023	07/26/2024	07/26/2024	Expiration	242	1,133,694	4,684.88	(71,221)						5,178			71,221			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/14/2024	Expiration	129	592,022	4,590.74	(43,180)						9,806			43,180			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/14/2024	Expiration	157	722,333	4,613.19	(50,255)						11,502			50,255			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/14/2024	Expiration	134	620,527	4,635.64	(41,136)						9,467			41,136			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/14/2024	Expiration	128	605,186	4,725.43	(32,666)						7,429			32,666			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	08/25/2023	08/27/2024	08/27/2024	Expiration	148	666,671	4,504.84	(51,247)						19,092			51,247			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	08/25/2023	08/27/2024	08/27/2024	Expiration	159	726,576	4,559.91	(49,702)						19,401			49,702			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	08/25/2023	08/27/2024	08/27/2024	Expiration	214	1,021,892	4,769.18	(42,386)						18,182			42,386			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Expiration	125	577,696	4,606.46	(40,603)						11,279			40,603			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Expiration	147	682,267	4,628.99	(45,685)						12,879			45,685			0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Expiration	200	930,458	4,662.78	(57,816)						16,574			57,816			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/13/2024	Expiration	37	174,314	4,730.36	(9,245)						2,693			9,245			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	09/27/2024	Expiration	305	1,340,896	4,392.06	(100,583)						78,552			100,583			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	09/27/2024	Expiration	124	559,936	4,498.92	(33,392)						29,301			33,392			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2023	09/27/2024	09/27/2024	Expiration	152	708,481	4,659.22	(28,389)						30,357			28,389			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	184	810,914	4,414.34	(64,475)						42,218			64,475			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	188	839,457	4,457.61	(61,216)						41,847			61,216			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	147	665,671	4,522.53	(42,341)						31,005			42,341			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/11/2024	Expiration	75	354,268	4,717.28	(14,049)						12,760			14,049			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	10/25/2024	Expiration	136	572,212	4,199.72	(47,501)						56,236			47,501			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	10/25/2024	Expiration	129	551,955	4,271.77	(39,693)						51,019			39,693			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2023	10/25/2024	10/25/2024	Expiration	31	139,360	4,518.81	(5,614)						10,080			5,614			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	11/14/2024	Expiration	333	1,536,112	4,619.33	(100,058)						49,768			100,058			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2024	11/14/2024	Expiration	90	428,222	4,765.44	(19,592)						11,400			19,592			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Expiration	96	445,897	4,664.19	(28,780)						12,073			28,780			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	11/27/2024	Expiration	118	557,864	4,709.70	(32,427)						14,238			32,427			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Expiration	253	1,223,849	4,837.54	(73,901)						6,140			73,901			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Expiration	154	746,768	4,861.14	(42,676)						3,660			42,676			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/13/2024	12/13/2024	Expiration	37	189,888	5,179.71	(4,284)						850			4,284			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Expiration	102	499,179	4,901.12	(30,733)						17,765			30,733			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Expiration	106	526,815	4,948.94	(29,027)						18,827			29,027			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	12/27/2024	Expiration	45	237,042	5,247.78	(5,538)						7,941			5,538			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	2,952	12,043,332	4,079.07	(1,008,798)						1,042,312			1,008,798			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	532	2,267,380	4,259.03	(130,418)						143,933			130,418			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/12/2024	Expiration	9,902	43,065,985	4,349.01	(1,999,485)						2,217,486			1,999,485			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	2,031	8,591,739	4,230.55	(703,376)						463,324			703,376			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	436	1,924,437	4,417.19	(104,806)						67,401			104,806			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	02/15/2024	Expiration	5,980	27,036,445	4,520.88	(1,126,106)						663,334			1,126,106			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	1,914	7,597,981	3,969.77	(636,924)						974,860			636,924			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	643	2,664,638	4,144.91	(151,371)						281,428			151,371			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	03/15/2024	Expiration	7,899	33,585,953	4,251.93	(1,438,740)						3,075,059			1,438,740			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2024	04/15/2024	Expiration	1,554	6,558,191	4,220.39	(518,016)						447,161			518,016			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2024	04/15/2024	Expiration	403	1,774,402	4,406.59	(91,970)						90,287			91,970			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2024	04/15/2024	Expiration	7,291	33,034,975	4,530.72	(1,222,432)						1,302,118			1,222,432			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	1,841	7,769,138	4,219.01	(605,133)						576,551			605,133			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	713	3,140,468	4,405.14	(157,690)						182,383			157,690			0001

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S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2024	05/15/2024	Expiration	9,290	42,076,184	4,529.23	(1,483,163)						1,984,393			1,483,163			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	06/14/2024	Expiration	1,620	7,315,250	4,514.36	(519,198)						143,772			519,198			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	06/14/2024	Expiration	628	2,958,158	4,713.52	(128,325)						33,737			128,325			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/15/2023	06/14/2024	06/14/2024	Expiration	7,528	36,567,275	4,857.36	(1,042,875)						201,314			1,042,875			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/15/2024	07/15/2024	Expiration	2,447	11,242,964	4,595.53	(777,086)						132,376			777,086			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/15/2024	07/15/2024	Expiration	317	1,521,579	4,798.27	(63,577)						8,676			63,577			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/15/2024	07/15/2024	Expiration	7,849	38,810,357	4,944.70	(1,007,831)						122,015			1,007,831			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	1,638	7,412,567	4,526.62	(564,966)						171,964			564,966			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	956	4,519,969	4,726.32	(219,063)						71,033			219,063			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2023	08/15/2024	08/15/2024	Expiration	6,909	33,649,023	4,870.55	(1,097,351)						352,710			1,097,351			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/13/2024	09/13/2024	Expiration	2,035	9,235,721	4,539.33	(687,244)						254,735			687,244			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/13/2024	09/13/2024	Expiration	1,579	7,483,339	4,739.59	(346,411)						154,810			346,411			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2023	09/13/2024	09/13/2024	Expiration	6,639	32,499,250	4,895.35	(974,978)						473,143			974,978			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/13/2023	10/15/2024	10/15/2024	Expiration	2,180	9,623,217	4,414.34	(769,553)						498,067			769,553			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/13/2023	10/15/2024	10/15/2024	Expiration	1,301	5,996,795	4,609.09	(315,707)						251,785			315,707			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/13/2023	10/15/2024	10/15/2024	Expiration	6,764	32,199,095	4,760.56	(1,145,269)						1,066,062			1,145,269			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	1,624	7,459,256	4,592.94	(528,992)						234,435			528,992			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	1,364	6,540,390	4,795.57	(286,257)						156,977			286,257			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	11/15/2024	Expiration	9,946	49,265,071	4,953.17	(1,365,976)						923,135			1,365,976			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	12/15/2023	12/13/2024	07/18/2024	Closing Purchase	763	3,670,780	4,813.57	(248,106)		(662,628)		(662,628)		(6,632)			(414,523)			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LRO1IP2IHZNBB6K528	12/15/2023	12/13/2024	12/13/2024	Expiration	2,246	10,812,097	4,813.57	(730,783)						(19,534)			730,783			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/13/2024	12/13/2024	Expiration	1,140	5,727,159	5,025.94	(233,904)						(5,737)			233,904			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/15/2023	12/13/2024	12/13/2024	Expiration	8,836	45,868,700	5,191.11	(1,162,454)						(19,605)			1,162,454			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/15/2025	07/18/2024	Closing Purchase	467	2,277,365	4,879.51			(150,931)	(386,522)	(386,522)		(235,591)			(235,591)			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/12/2024	01/15/2025	01/24/2024	Closing Purchase	853	4,345,542	5,094.78			(173,414)	(222,616)	(222,616)		(49,202)			(49,202)			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	05/15/2024	05/15/2025	09/24/2024	Closing Purchase	41	228,954	5,653.18			(8,714)	(16,759)	(16,759)		(8,045)			(8,045)			0001
S&P500 OTC European Call-Sell Side	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	05/15/2024	05/15/2025	09/24/2024	Closing Purchase	914	5,336,468	5,838.97			(122,055)	(242,981)	(242,981)		(120,926)			(120,926)			0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(28,913,596)	(455,114)	(1,531,506)	0	(1,531,506)	XXX	20,970,886	0	0	27,837,203	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(28,913,596)	(455,114)	(1,531,506)	0	(1,531,506)	XXX	20,970,886	0	0	27,837,203	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(28,913,596)	(455,114)	(1,531,506)	0	(1,531,506)	XXX	20,970,886	0	0	27,837,203	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(28,913,596)	(455,114)	(1,531,506)	0	(1,531,506)	XXX	20,970,886	0	0	27,837,203	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

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)
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												29,997,477	454,021	58,882,209	0	58,882,209	XXX	(9,206,206)	0	0	28,433,372	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												29,997,477	454,021	58,882,209	0	58,882,209	XXX	(9,206,206)	0	0	28,433,372	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
Barclays G5GSEF7VJP5I7OUK5573	Y	Y	3,400,000		15,231,035	(8,168,100)	3,662,935	15,231,035	(8,168,100)	3,662,935		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	6,290,000		8,569,372	(2,347,834)	0	8,569,372	(2,347,834)	0		
Wells Fargo PBLD0EJDB5FWOLXP3B76	Y	Y	14,090,000		31,182,828	(17,354,445)	0	31,182,828	(17,354,445)	0		
JP Morgan ZBUT11V806EZRVTWT807	Y	Y	20,900,000		34,693,097	(16,698,723)	0	34,693,097	(16,698,723)	0		
0299999999. Total NAIC 1 Designation			44,680,000	0	89,676,332	(44,569,102)	3,662,935	89,676,332	(44,569,102)	3,662,935	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			44,680,000	0	89,676,332	(44,569,102)	3,662,935	89,676,332	(44,569,102)	3,662,935	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					89,676,332	(44,569,102)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays G5GSEF7VJP5I70UK5573	Cash	000000-00-0	Cash	3,400,000	3,400,000	XXX		V
Goldman Sachs W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	6,290,000	6,290,000	XXX		V
JP Morgan ZBUT11V806EZRVTWT807	Cash	000000-00-0	Cash	20,900,000	20,900,000	XXX		V
Wells Fargo PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	14,090,000	14,090,000	XXX		V
0299999999 - Total				44,680,000	44,680,000	XXX	XXX	XXX

SCHEDULE DB - PART E

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

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (11,410,897) Book/Adjusted Carrying Value $ (11,410,897)
2. Average balance for the year Fair Value $ 11,283,829 Book/Adjusted Carrying Value $ 11,283,829
3.

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-4D-6	DFC AGENCY DEBENTURES		1.A	2,430,600	2,430,600	01/20/2035
690353-C9-6	DFC		1.A	4,556,604	4,556,949	01/15/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				6,987,204	6,987,549	XXX
0109999999. Total - U.S. Government Bonds				6,987,204	6,987,549	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-NY-9	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,500,000	1,500,000	09/21/2026
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	3,500,000	3,500,000	06/30/2028
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				5,000,000	5,000,000	XXX
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	1,500,000	1,500,000	09/01/2030
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				1,500,000	1,500,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				6,500,000	6,500,000	XXX
009089-AA-1	AIR CANADA 2013-1A PTT		2.A FE	480,870	482,862	05/15/2025
025816-DD-8	AMERICAN EXPRESS CO		1.F FE	2,004,925	2,007,093	02/13/2026
02665W-FA-4	AMERICAN HONDA FINANCE		1.G FE	1,499,955	1,500,249	02/12/2025
02665W-FM-8	AMERICAN HONDA FINANCE		1.G FE	1,099,962	1,100,000	01/12/2026
05351W-AC-7	AVANGRID INC		2.B FE	810,669	809,507	04/15/2025
05531F-BE-2	BB&T CORPORATION		2.A FE	2,306,292	2,306,176	06/05/2025
05565E-CD-5	BMW US Capital LLC		1.F FE	1,502,427	1,500,000	08/11/2025
05565E-CN-3	BMW US Capital LLC		1.F FE	1,104,127	1,100,000	08/13/2026
06367U-EQ-6	BANK OF MONTREAL		1.C FE	2,500,000	2,500,000	08/21/2026
07911E-AA-0	BELLEVUE 10 APTS LLC		1.D FE	1,500,000	1,500,000	04/01/2060
172967-NM-9	CITIGROUP		1.G FE	901,936	901,723	03/17/2026
17325F-BH-0	CITIBANK NA		1.E FE	566,572	565,000	08/06/2026
17327C-AP-8	CITIGROUP INC		1.G FE	450,188	450,066	01/25/2026
198280-AF-6	COLUMBIA PIPELINE GROUP		2.A FE	2,892,332	2,890,045	06/01/2025
302520-AC-5	FNB CORP		2.B FE	767,864	768,810	08/25/2025
31664Q-AA-2	5TH AND MENDOCINO PARTNE		1.B FE	4,485,000	4,485,000	03/01/2063
340711-AW-0	FLORIDA GAS TRANSMISSION		2.B FE	895,970	894,535	07/15/2025
437076-CY-6	HOME DEPOT		1.F FE	500,529	500,000	12/24/2025
52637H-AA-2	LEO@CARTERSVILLE LLC		1.B FE	7,000,000	7,000,000	04/01/2062
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	2,000,412	2,000,000	08/01/2025
58769J-AV-9	MERCEDES-BENZ FIN NA		1.F FE	1,551,741	1,550,000	07/31/2026
60700J-CU-7	MIZUHO MARKETS CAYMAN		1.F FE	2,009,853	2,000,000	08/14/2026
60700J-DA-0	MIZUHO MARKETS CAYMAN		1.E FE	2,507,904	2,500,000	11/28/2025
63743H-FV-9	NATIONAL RURAL UTILITIES		1.F FE	2,697,934	2,700,000	12/03/2025
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	1,502,864	1,500,000	06/13/2025
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	1,503,583	1,500,000	06/16/2025
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP		2.A FE	634,732	635,237	10/20/2025
857449-AD-4	STATE STREET BANK & TRUST		1.C FE	1,801,886	1,800,000	11/25/2026
89236T-ML-6	TOYOTA		1.E FE	386,848	385,000	08/07/2026
89236T-MR-3	TOYOTA		1.E FE	1,600,532	1,600,000	04/10/2026
89788J-AA-7	TRUIST BANK		1.G FE	198,762	198,368	03/10/2025
902674-ZX-1	UBS AG LONDON		1.E FE	250,965	251,080	09/11/2025
91324P-FE-7	UNITEDHEALTH GROUP INC		1.F FE	401,086	400,000	07/15/2026
92840V-AL-6	VISTRA OPERATIONS CO LLC		2.C FE	2,057,447	2,058,462	05/13/2025
928668-CJ-9	VOLKSWAGEN GROUP AMERICA		1.G FE	501,011	500,000	08/14/2026
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				54,877,178	54,839,213	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				54,877,178	54,839,213	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				66,864,382	66,826,762	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				1,500,000	1,500,000	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				68,364,382	68,326,762	XXX
4109999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks				0	0	XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
81375P-10-1	Securities Lending Fund LLC		1.G	506,981	506,981	
9409999999. Subtotal - Other Invested Assets (Schedule BA)				506,981	506,981	XXX
000000-00-0	CREDIT AGRICOLE CIB NY		1.A	1,525,000	1,525,000	01/31/2025
000000-00-0	UBS AG STAMFORD CT		1.A	2,700,000	2,700,000	07/17/2025
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1)				4,225,000	4,225,000	XXX
000000-00-0	Key Bank Money Market Account			5,650,000	5,650,000	
000000-00-0	Huntington Bank Money Market Account			5,650,000	5,650,000	
000000-00-0	Fifth Third Money Market Account			5,650,000	5,650,000	
9609999999. Subtotal - Cash (Schedule E Part 1)				16,950,000	16,950,000	XXX
	AMERICAN HONDA FINANCE CP		2.A	3,192,231	3,192,231	01/08/2025
	BETHIS CP		2.A	1,492,985	1,492,985	01/06/2025
	BETHIS CP		2.A	2,477,333	2,477,333	02/18/2025
	BETHIS CP		2.A	3,959,889	3,959,889	03/03/2025
	CATHOLIC HEALTH INITIATV CP		2.A	1,486,058	1,486,058	02/18/2025
	DELL INT LLC / EMC CORP CP		2.A	3,991,122	3,991,122	01/06/2025
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	6,317,829	6,317,829	
	ERAC USA FINANCE LLC CP		2.A	2,649,330	2,649,330	01/02/2025
	MCKPP CP		2.A	3,149,207	3,149,207	01/02/2025
	MONTANA-DAKOTA UTILITIES CP		2.A	1,199,695	1,199,695	01/02/2025
	OGS CP		2.A	4,979,635	4,979,635	01/13/2025

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2)				34,895,314	34,895,314	XXX
9999999999 - Totals				124,941,677	124,904,057	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... 55,424,708 — Book/Adjusted Carrying Value $ 55,396,868
2. Average balance for the year — Fair Value $ ..... 181,130,196 — Book/Adjusted Carrying Value $ 181,572,006

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	1,282,602	XXX.
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	464,773	XXX.
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	6,494,734	XXX.
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	5,724,714	XXX.
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	5,734,607	XXX.
PNC BANK	CINCINNATI, OH		0.000	0	0	(8,419,490)	XXX.
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	508,498	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	11,790,437	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	11,790,437	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	11,790,437	XXX

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

1. January	2,220,224	4. April	(2,988,115)	7. July	815,474	10. October	14,372,725
2. February	(992,068)	5. May	15,707,311	8. August	11,310,439	11. November	(11,758,423)
3. March	(6,075,817)	6. June	8,186,359	9. September	11,163,798	12. December	11,790,437

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	AMILLN CP		12/31/2024	4.500	01/02/2025	2,399,400	300	0
	AMERICAN HONDA FINANCE CP		12/20/2024	4.600	01/08/2025	3,192,231	4,907	0
	BETHIS CP		12/02/2024	4.810	01/06/2025	1,492,985	6,013	0
	BETHIS CP		12/12/2024	4.800	02/18/2025	2,477,333	6,667	0
	BETHIS CP		12/17/2024	4.750	03/03/2025	3,959,889	7,917	0
	CABOT CORP CP		12/31/2024	4.500	01/02/2025	1,599,600	200	0
	CATHOLIC HEALTH INITIATV CP		12/10/2024	4.780	02/18/2025	1,486,058	4,382	0
	DELL INT LLC / EMC CORP CP		12/20/2024	4.700	01/06/2025	3,991,122	6,267	0
	ERAC USA FINANCE LLC CP		12/31/2024	4.550	01/02/2025	2,649,330	335	0
	ENERGY TRANSFER LP CP		12/26/2024	4.550	01/02/2025	1,698,496	1,289	0
	EVERGY METRO INC CP		12/31/2024	4.500	01/02/2025	1,199,700	150	0
	INTERCONTINENTALEXCHANGE CP		12/26/2024	4.550	01/09/2025	1,497,346	1,138	0
	MCKPP CP		12/31/2024	4.530	01/02/2025	3,149,207	396	0
	MONTANA-DAKOTA UTILITIES CP		12/31/2024	4.580	01/02/2025	1,199,695	153	0
	OGS CP		12/13/2024	4.730	01/13/2025	4,979,635	12,482	0
	PEOPLES GAS LIGHT & COKE CP		12/27/2024	4.600	01/02/2025	699,463	447	0
	PHILLIPS 66 CP		12/23/2024	4.650	01/06/2025	1,098,011	1,279	0
	PLAINS CP		12/31/2024	4.500	01/02/2025	1,699,575	213	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						40,469,076	54,535	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						40,469,076	54,535	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						40,469,076	54,535	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						40,469,076	54,535	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	01/01/2024	0.000		25,000	0	1,730
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	1,730
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/31/2024	0.000		22,378,979	0	76,944
922906-30-0	Vanguard Federal Money Market Inv		12/31/2024	0.000		4,587,616	0	183,581
8309999999. Subtotal - All Other Money Market Mutual Funds						26,966,595	0	260,525
8609999999 - Total Cash Equivalents						67,460,671	54,535	262,255

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 ...$	40,469,076	2B ..$	0	2C ..$	0					
1C	3A ...$	0	3B ..$	0	3C ..$	0					
1D	4A ...$	0	4B ..$	0	4C ..$	0					
1E	5A ...$	0	5B ..$	0	5C ..$	0					
1F	6 .....$	0									

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Payment of policyholders and creditors	236,740	230,844	0	0
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Protection of policyholders and creditors	25,000	25,000	0	0
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Benefit of and security of the policyholders	109,879	107,143	0	0
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	B	Protection of policyholders	677,320	642,680	0	0
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Protection of policyholders and creditors	220,333	210,083	0	0
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Benefit of policyholders and creditors	224,753	219,155	0	0
33. New York NY						
34. North Carolina NC	B	Prerequisite for doing business in the state	441,680	429,068	0	0
35. North Dakota ND						
36. Ohio OH	B	Protection of All Policyholders	2,699,078	2,573,514	0	0
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	4,634,783	4,437,487	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