74780202520100103

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2025
OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

Incorporated/Organized 05/03/1966 Commenced Business 05/25/1966

Statutory Home Office 400 Broadway (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address www.integritylife.com

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

OFFICERS

Chairman of the Board	John Finn Barrett	Secretary	Ayana Gordon
President & CEO	Jill Tripp McGruder		

OTHER

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

DIRECTORS OR TRUSTEES

John Finn Barrett	Jill Tripp McGruder	Jonathan David Niemeyer
Brendan Matthew White	Donald Joseph Wuebbling	

State of Ohio
County of Hamilton SS:

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

Jill Tripp McGruder	Sarah Sparks Herron	Wade Matthew Fugate
President & CEO	Assistant Secretary	VP and Controller

Subscribed and sworn to before me this
23rd day of October, 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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	3,969,744,141	0	3,969,744,141	4,213,721,512
2.	Stocks:				
	2.1 Preferred stocks	48,105,463	0	48,105,463	44,406,843
	2.2 Common stocks	1,181,307,348	0	1,181,307,348	1,080,142,838
3.	Mortgage loans on real estate:				
	3.1 First liens	999,166,466	0	999,166,466	979,562,884
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ 6,317,414), cash equivalents ($ 15,395,323) and short-term investments ($ 0)	21,712,737	0	21,712,737	20,866,206
6.	Contract loans (including $ premium notes)	80,671,599	0	80,671,599	91,967,434
7.	Derivatives	105,977,908	0	105,977,908	78,388,053
8.	Other invested assets	513,193,371	0	513,193,371	387,768,877
9.	Receivables for securities	12,019,907	0	12,019,907	2,828,864
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,931,898,940	0	6,931,898,940	6,899,653,511
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	47,148,222	0	47,148,222	46,018,153
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,801,734	0	1,801,734	1,249,385
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	108,521	0	108,521	545,570
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	10,852,555
18.2	Net deferred tax asset	2,184,319	0	2,184,319	7,172,773
19.	Guaranty funds receivable or on deposit	40,379	0	40,379	20,077
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	1,218,126	0	1,218,126	713,177
24.	Health care ($) and other amounts receivable	879,045	19,769	859,276	324,438
25.	Aggregate write-ins for other than invested assets	20,663,021	0	20,663,021	19,017,663
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,005,942,307	19,769	7,005,922,538	6,985,567,302
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,653,313,391	0	1,653,313,391	1,638,413,992
28.	Total (Lines 26 and 27)	8,659,255,698	19,769	8,659,235,929	8,623,981,294
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Admitted disallowed IMR	18,597,329	0	18,597,329	16,953,470
2502.	Company owned life insurance - CSV	2,065,692	0	2,065,692	2,064,193
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	20,663,021	0	20,663,021	19,017,663

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,318,672,722 less $ included in Line 6.3 (including $ 973,831 Modco Reserve)	4,318,672,722	4,437,167,949
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ Modco Reserve)	883,583,082	879,714,649
4.	Contract claims:		
	4.1 Life	242,926	265,225
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	0	
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	0	
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	0	0
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 2,506,038 ceded	2,506,038	1,669,120
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 277,182 , accident and health $ and deposit-type contract funds $	277,182	204,612
11.	Commissions and expense allowances payable on reinsurance assumed	0	
12.	General expenses due or accrued	158,367	169,740
13.	Transfers to Separate Accounts due or accrued (net) (including $ (14,325,901) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(59,670,514)	(12,383,819)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,240,933	1,027,920
15.1	Current federal and foreign income taxes, including $ 2,033,968 on realized capital gains (losses)	11,554,783	0
15.2	Net deferred tax liability	0	
16.	Unearned investment income	0	
17.	Amounts withheld or retained by reporting entity as agent or trustee	549,112	402,598
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	9,537,526	10,652,768
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	0	
22.	Borrowed money $ and interest thereon $	0	
23.	Dividends to stockholders declared and unpaid	0	
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	204,370,821	190,378,613
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	2,394,663	193,946
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	40,801,879	30,561,051
	24.09 Payable for securities	16,786,347	1,586,446
	24.10 Payable for securities lending	106,537,228	132,551,054
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	56,832,416	37,232,944
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,597,375,511	5,711,394,816
27.	From Separate Accounts Statement	1,653,313,391	1,638,413,992
28.	Total liabilities (Lines 26 and 27)	7,250,688,902	7,349,808,808
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	
33.	Gross paid in and contributed surplus	908,163,872	908,163,872
34.	Aggregate write-ins for special surplus funds	18,597,329	16,953,470
35.	Unassigned funds (surplus)	478,785,826	346,055,144
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,405,547,027	1,271,172,486
38.	Totals of Lines 29, 30 and 37	1,408,547,027	1,274,172,486
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,659,235,929	8,623,981,294
	DETAILS OF WRITE-INS		
2501.	Payable for collateral on derivatives	55,700,000	36,040,000
2502.	Uncashed drafts and checks pending escheatment to the state	1,132,416	1,192,944
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	56,832,416	37,232,944
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted disallowed IMR	18,597,329	16,953,470
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	18,597,329	16,953,470

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	222,646,385	232,214,455	284,867,977
2.	Considerations for supplementary contracts with life contingencies	7,572,424	5,782,138	5,784,773
3.	Net investment income	234,458,302	296,698,037	348,677,098
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,732,013)	(3,149,314)	(4,142,448)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	(2,028)	(1,950)	(2,710)
7.	Reserve adjustments on reinsurance ceded	(50,772)	(93,800)	(80,645)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	11,613,968	13,075,908	17,180,794
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	1,630,523	2,135,872	3,012,943
9.	Totals (Lines 1 to 8.3)	474,136,789	546,661,346	655,297,782
10.	Death benefits	16,438,312	7,564,712	10,359,011
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	240,728,855	235,410,409	307,675,342
13.	Disability benefits and benefits under accident and health contracts			0
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	347,650,447	481,561,084	588,222,435
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	25,872,920	26,781,859	37,136,389
18.	Payments on supplementary contracts with life contingencies	7,007,162	6,747,775	8,995,513
19.	Increase in aggregate reserves for life and accident and health contracts	(118,495,228)	(178,669,161)	(220,385,537)
20.	Totals (Lines 10 to 19)	519,202,468	579,396,678	732,003,153
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	15,424,081	14,544,178	19,410,956
22.	Commissions and expense allowances on reinsurance assumed	7,655	8,774	11,577
23.	General insurance expenses and fraternal expenses	29,869,375	28,349,052	38,305,855
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,344,863	3,094,224	6,467,113
25.	Increase in loading on deferred and uncollected premiums			0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(134,276,274)	(188,360,809)	(249,601,554)
27.	Aggregate write-ins for deductions	4,987,608	5,335,487	3,163,624
28.	Totals (Lines 20 to 27)	438,559,776	442,367,584	549,760,724
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	35,577,013	104,293,762	105,537,058
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	35,577,013	104,293,762	105,537,058
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	15,672,384	23,243,060	10,782,895
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	19,904,629	81,050,702	94,754,163
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,183,970 (excluding taxes of $ (1,429,029) transferred to the IMR)	31,759,580	23,190,951	23,297,626
35.	Net income (Line 33 plus Line 34)	51,664,209	104,241,653	118,051,789
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,274,172,486	1,327,494,183	1,327,494,183
37.	Net income (Line 35)	51,664,209	104,241,653	118,051,789
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 11,261,855	89,973,036	43,482,070	22,270,171
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	6,273,401	(159,749)	2,842,327
41.	Change in nonadmitted assets	4,997	(41,453)	36,086
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0		0
44.	Change in asset valuation reserve	(13,992,208)	(4,723,300)	670,244
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	451,106	(206,289)	(198,685)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles	0		
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	0		(200,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	3,006,372	3,006,372
54.	Net change in capital and surplus for the year (Lines 37 through 53)	134,374,541	145,599,304	(53,321,696)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,408,547,027	1,473,093,487	1,274,172,486
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	43	251,272	548,846
08.302.	Other fee income	1,596,949	1,880,159	2,457,762
08.303.	Company owned life insurance	1,499	4,441	6,335
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	32,033	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,630,523	2,135,872	3,012,943
2701.	Miscellaneous expense	70,099	109,127	(3,827,326)
2702.	Benefits for employees not included elsewhere	454,919	512,936	683,915
2703.	Securities lending expense	4,462,591	4,685,894	6,298,783
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	27,530	8,252
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	4,987,608	5,335,487	3,163,624
5301.	Prior year error correction	0	3,006,372	3,006,372
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	3,006,372	3,006,372

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	230,976,397	237,962,944	290,611,236
2.	Net investment income	207,647,259	271,062,409	344,703,467
3.	Miscellaneous income	13,678,013	15,124,954	20,092,933
4.	Total (Lines 1 to 3)	452,301,669	524,150,307	655,407,636
5.	Benefit and loss related payments	638,243,785	758,128,043	978,017,006
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(87,440,685)	(225,041,403)	(302,471,311)
7.	Commissions, expenses paid and aggregate write-ins for deductions	52,379,674	51,566,039	67,322,281
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 4,328,584 tax on capital gains (losses)	(1,980,013)	21,046,543	26,874,795
10.	Total (Lines 5 through 9)	601,202,761	605,699,222	769,742,771
11.	Net cash from operations (Line 4 minus Line 10)	(148,901,092)	(81,548,915)	(114,335,135)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	840,451,709	791,200,672	1,153,262,615
	12.2 Stocks	119,044,275	91,591,984	130,001,131
	12.3 Mortgage loans	11,122,827	34,932,262	70,443,141
	12.4 Real estate	0	0	0
	12.5 Other invested assets	129,311,998	35,264,626	53,056,702
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(21,618)	3,854	(3,854)
	12.7 Miscellaneous proceeds	15,199,901	29,594,343	1,815,569
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,115,109,092	982,587,741	1,408,575,304
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	649,807,065	637,434,638	877,905,387
	13.2 Stocks	91,288,598	82,477,572	122,054,721
	13.3 Mortgage loans	30,726,409	36,803,351	108,534,894
	13.4 Real estate	0	0	0
	13.5 Other invested assets	198,302,925	32,160,343	38,979,075
	13.6 Miscellaneous applications	20,630,905	33,141,201	17,212,918
	13.7 Total investments acquired (Lines 13.1 to 13.6)	990,755,902	822,017,105	1,164,686,995
14.	Net increase/(decrease) in contract loans and premium notes	(11,295,835)	3,099,213	(1,353,745)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	135,649,025	157,471,423	245,242,054
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,868,433	(33,698,696)	(19,235,809)
	16.5 Dividends to stockholders	0	0	160,318,336
	16.6 Other cash provided (applied)	10,230,165	21,970,805	26,921,011
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	14,098,598	(11,727,891)	(152,633,134)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	846,531	64,194,617	(21,726,215)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	20,866,206	42,592,421	42,592,421
	19.2 End of period (Line 18 plus Line 19.1)	21,712,737	106,787,038	20,866,206

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Dividend to The Western and Southern Life Insurance Company in the form of Common Stock		0	(39,681,664)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	191,493	201,888	271,054
2. Group life	0	0	0
3. Individual annuities	228,949,615	237,018,776	291,271,897
4. Group annuities	0	0	0
5. Accident & health	0	0	0
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	229,141,108	237,220,664	291,542,951
9. Deposit-type contracts	3,081,288,715	4,518,667,731	5,339,886,184
10. Total (Lines 8 and 9)	3,310,429,823	4,755,888,395	5,631,429,135

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Integrity Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices.

Ohio Administrative Code 3901-1-67, *Alternative derivative and reserve accounting practices*, allows the Company to follow a prescribed practice related to its derivative instruments purchased to hedge indexed products. The Company elected to adopt this practice effective January 1, 2021. In accordance with the practice, the Company has included unrealized and realized capital gains (losses) associated with these derivative instruments in net investment income. Only unrealized capital gains (losses) included in net investment income had an impact on statutory net income when compared to what would be reported under NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

	SSAP #	F/S Page	F/S Line #	2025	2024
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	51,664,209	118,051,789
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	24,122,346	11,958,136
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	27,541,863	106,093,653
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,408,547,027	1,274,172,486
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	1,408,547,027	1,274,172,486

B. Use of Estimates in the Preparation of the Financial Statements

No Change.

C. Accounting Policy

(2) Not applicable.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for (1) those which an other-than-temporary impairment has been recognized or (2) less than high quality securities (rating of A or lower) which use the prospective adjustment method to determine amortized cost.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors.

The Company did not have any accounting changes in 2025.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended September 30, 2025, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended September 30, 2025, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
Total	XXX	XXX	—	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2025:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	1,385,508
2. 12 Months or Longer	$	47,119,654
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	91,832,910
2. 12 Months or Longer	$	655,056,018

(5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $106.8 million and $21.5 million in the general and separate accounts, respectively.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Investments in Tax Credit Structures (tax credit investments). No significant holdings. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

Information related to the Company's derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	105,977,908	—	105,977,908

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(40,801,879)	—	(40,801,879)

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

R. Reporting Entity's Share of Cash Pool by Asset type. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates.

In November 2025, the Company declared a $100.0 million ordinary dividend payable to its parent, The Western and Southern Life Insurance Company, which is referenced in note 22, *Events Subsequent*. The dividend is scheduled to be paid in cash in the fourth quarter of 2025 subsequent to the filing date of these statements.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $840.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	6,899,185	6,899,185	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	24,352,310	24,352,310	—
(d) Excess Stock	496,705	496,705	—
(e) Aggregate Total (a+b+c+d)	31,748,200	31,748,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	840,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	7,245,744	7,245,744	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	25,181,043	25,181,043	—
(d) Excess Stock	2,638,013	2,638,013	—
(e) Aggregate Total (a+b+c+d)	35,064,800	35,064,800	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	850,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption: 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	6,899,185	6,899,185	—	—	—	—
2. Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,147,689,418	1,164,866,247	541,162,440
2. Current Year General Account Total Collateral Pledged	1,147,689,418	1,164,866,247	541,162,440
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,061,646,996	1,108,729,385	559,578,740

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	1,157,973,317	1,202,094,288	564,978,740
2. Current Year General Account Maximum Collateral Pledged	1,157,973,317	1,202,094,288	564,978,740
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,155,283,677	1,228,607,706	540,304,500

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	541,162,440	541,162,440	—	540,584,999
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	541,162,440	541,162,440	—	540,584,999
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	559,578,740	559,578,740	—	559,252,012
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	559,578,740	559,578,740	—	559,252,012

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	570,962,440	570,962,440	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	570,962,440	570,962,440	—

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO?)
1. Debt	No
2. Funding Agreements	No
3. Other	No

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

4. Components of net periodic benefit cost. Not applicable.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations.

D. In November 2025, the Company declared a dividend payable to its parent. Refer to Note 10 for details.

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No Change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2025

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Issuer credit obligations	—	2,578,145	—	—	2,578,145
Bonds: Asset-backed securities	—	647,755	—	—	647,755
Common stock: Unaffiliated	645,280,611	—	—	16,651,465	661,932,076
Preferred stock	—	48,105,463	—	—	48,105,463
Derivative assets: Options, purchased	—	59,796,825	46,181,093	—	105,977,918
Separate account assets*	779,853,536	5,281,996	—	—	785,135,532
Total assets at fair value	1,425,134,147	116,410,184	46,181,093	16,651,465	1,604,376,889

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	(40,099,426)	—	—	(40,099,426)
Derivative liabilities: Futures	(702,455)	—	—	—	(702,455)
Total liabilities at fair value	(702,455)	(40,099,426)	—	—	(40,801,881)

*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security's fair value is below amortized cost.

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 09/30/2025

Description	Beginning Balance at 07/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2025
a. Assets										
Derivative assets: Options, purchased	33,978,584	—	—	13,675,894	—	3,183,278	—	—	(4,656,663)	46,181,093
Total Assets	33,978,584	—	—	13,675,894	—	3,183,278	—	—	(4,656,663)	46,181,093

Quarter Ended at 06/30/2025

Description	Beginning Balance at 04/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2025
a. Assets										
Derivative assets: Options, purchased	34,605,332	—	—	(314,352)	—	3,409,584	—	—	(3,721,980)	33,978,584
Total Assets	34,605,332	—	—	(314,352)	—	3,409,584	—	—	(3,721,980)	33,978,584

Quarter Ended at 03/31/2025

Description	Beginning Balance at 01/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2025
a. Assets										
Derivative assets: Options, purchased	31,035,383	—	—	4,072,437	—	3,458,183	—	—	(3,960,671)	34,605,332
Total Assets	31,035,383	—	—	4,072,437	—	3,458,183	—	—	(3,960,671)	34,605,332

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

(4) Investments in Level 2 include NAIC 6 corporate bonds and below investment grade residential mortgage-backed securities initially rated NAIC 6. The fair value of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

The fair value of preferred stock included in Level 2 has been determined by utilizing market observable inputs from third-party pricing services.

Derivative instruments included in Level 2 consist of options. The fair values of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

Derivative instruments included in Level 3 consist of options on the Goldman Sachs Multi-Asset Class index and are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

The assumptions used to determine the fair value of derivatives in Level 3 are derived from outside sources. Bloomberg Investment Services supplies the S&P Index level, the dividend yield and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

Assets held in Level 2 of the separate accounts carried at fair value primarily include NAIC 6 rated corporate bonds. The fair values of these assets have been determined using the same aforementioned methodologies in the general account for bonds.

B. Not applicable.

C. The carrying amounts and fair values of the Company's significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer credit obligations	2,759,939,807	2,823,853,012	32,137,776	2,723,813,781	3,988,250	—	—
Bonds: Asset-backed securities	1,107,024,036	1,145,891,129	—	1,105,255,532	1,768,504	—	—
Common stock: Unaffiliated**	693,680,276	693,680,276	677,028,811	—	—	16,651,465	—
Preferred stock	48,105,463	48,105,463	—	48,105,463	—	—	—
Mortgage loans	997,181,115	999,166,466	—	—	997,181,115	—	—
Cash, cash equivalents, & short-term investments	21,712,735	21,712,737	21,712,735	—	—	—	—
Other invested assets: Surplus notes	23,029,976	23,083,388	—	23,029,976	—	—	—
Other invested assets: Debt securities that do not qualify as bonds	21,432,887	21,432,887	—	21,432,887	—	—	—
Derivative assets	105,977,918	105,977,918	—	59,796,825	46,181,093	—	—
Separate account assets	1,609,387,931	1,614,601,958	779,802,696	820,841,836	8,743,399	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,134,053,959)	(1,165,782,633)	—	—	(1,134,053,959)	—	—
Fixed-indexed annuity contracts	(1,327,924,964)	(1,405,820,578)	—	—	(1,327,924,964)	—	—
Derivative liabilities	(40,801,881)	(40,801,881)	(702,455)	(40,099,426)	—	—	—
Cash collateral payable	(55,700,000)	(55,700,000)	—	(55,700,000)	—	—	—
Separate account liabilities*	(785,469,079)	(802,289,691)	—	—	(785,469,079)	—	—
Securities lending liability	(106,537,228)	(106,537,228)	—	(106,537,228)	—	—	—

*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.
**Includes FHLB common stock which is held at cost.

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt and Equity Securities

The fair values of actively traded debt securities and asset/mortgage-backed securities have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. For investments utilizing NAV, see Note 20E for a description.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

Other Invested Assets

Other invested assets includes surplus notes and debt securities that do not qualify as a bond. The fair values of these assets have been determined using the same methodologies as debt and equity securities.

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of third-party pricing services utilizing market observable inputs or valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities. Derivatives included in Level 1 represent the cash deposits with brokers relating to futures. The fair value is based upon the stated amount.

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities, equity securities, mutual funds, surplus notes, and mortgage loans. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities and Fixed-Indexed Annuity Contracts

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company's margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company's overall management of interest rate risk.

The fair value of liabilities for fixed indexed annuities is based on embedded derivatives that have been bifurcated from the host contract. The fair value of embedded derivatives is calculated based on actuarial and capital market assumptions reflecting the projected cash flows over the life of the contract and incorporating expected policyholder behavior. The host is adjusted for acquisition costs with revised accretion rates.

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

Separate Account Liabilities

Certain separate account liabilities are classified as investment contracts and are carried at an amount equal to the related separate account assets. Carrying value is a reasonable estimate of the fair value as it represents the exit value as evidenced by withdrawal transactions between contract holders and the Company.

Securities Lending Liability

The liability represents the Company's obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

D. Not applicable.

E. Assets that use a net asset value (NAV) as a practical expedient consist of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is $29.43. The Company does not intend to sell any investments utilizing NAV.

21. Other Items.

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 25,069,767	$ 18,597,329	$ 6,472,438	$ —

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 25,069,767	$ 18,597,329	$ 6,472,438	$ —

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials	$ 1,339,561,761
b. Net Positive Goodwill (admitted)	$ —
c. EDP Equipment & Operating System Software (admitted)	$ —
d. Net DTAs (admitted)	$ 2,535,135
e. Net Negative (disallowed) IMR (admitted)	$ 26,578,110
f. Adjusted Capital and Surplus (a-(b+c+d+e))	$ 1,310,448,516

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	1.9 %

(5) Allocated gains/losses to IMR from derivatives None.

22. Events Subsequent.

See note 10 for a description of a dividend declaration to the Company's parent subsequent to the financial statement date.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?
Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	—
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	—
3. Premium adjustments payable due to ACA Risk Adjustment	—
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	—
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	—
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
9. ACA Reinsurance contributions - not reported as ceded premium	—
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	—
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program					—	—				—	—
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program					—	—				—	—
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1- 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

	1	2	3	4	5	6
Risk Corridors Program Year	Estimated Amount to be Filed or Final Amount Filed	Non-accrued Amounts for Impairment or Other Reasons	Amounts	Asset Balance (Gross of Non-admissions)	Non-admitted Amount	Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves.. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics. No Change.

34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2022

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/12/2024

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Securities, Inc.	Cincinnati, Ohio				YES
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? ...... Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ...... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ...... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ......$......

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ...... Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$......47,865,692

13. Amount of real estate and mortgages held in short-term investments: ......$......

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ...... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 440,020,063	$ 487,627,073
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 232,365,336	$ 335,316,822
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 672,385,399	$ 822,943,895
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ...... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ...... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 106,829,409

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 106,787,272

16.3 Total payable for securities lending reported on the liability page. ...... $ 106,537,228

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? .... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A
MILLIMAN	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? .... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? .... Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities Exchange Commission	DS
112245	MILLIMAN	54930042K59JQCZK6Q39	Securities Exchange Commission	DS

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? .... Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? .... Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? .... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [X] No [ ]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 999,166,466
	1.14 Total Mortgages in Good Standing	$ 999,166,466
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 999,166,466
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	11,981	710,826	0	0	722,807	0
2. Alaska AK	L	0	155,553	0	0	155,553	0
3. Arizona AZ	L	1,361	3,036,953	0	0	3,038,314	1,186,448
4. Arkansas AR	L	90	704,926	0	0	705,016	0
5. California CA	L	4,709	14,957,643	0	0	14,962,352	3,016,283
6. Colorado CO	L	4,149	2,076,954	0	0	2,081,103	469,500
7. Connecticut CT	L	77	4,356,228	0	0	4,356,305	748,944
8. Delaware DE	L	490	914,114	0	0	914,604	0
9. District of Columbia DC	L	0	94,335	0	0	94,335	0
10. Florida FL	L	13,019	23,668,294	0	0	23,681,313	4,562,638
11. Georgia GA	L	7,429	3,393,044	0	0	3,400,473	653,560
12. Hawaii HI	L	3,049	587,537	0	0	590,586	39,835
13. Idaho ID	L	118	143,936	0	0	144,054	309,579
14. Illinois IL	L	13,426	8,929,933	0	0	8,943,359	3,501,513
15. Indiana IN	L	3,885	8,326,410	0	0	8,330,295	1,131,566
16. Iowa IA	L	21,369	434,983	0	0	456,352	505,164
17. Kansas KS	L	974	113,317	0	0	114,291	209,320
18. Kentucky KY	L	0	5,192,946	0	0	5,192,946	1,715,725
19. Louisiana LA	L	0	1,927,671	0	0	1,927,671	2,689,207
20. Maine ME	L	0	428,561	0	0	428,561	0
21. Maryland MD	L	13,456	4,628,148	0	0	4,641,604	384,984
22. Massachusetts MA	L	118	9,494,996	0	0	9,495,114	1,504,672
23. Michigan MI	L	709	6,568,893	0	0	6,569,602	1,080,096
24. Minnesota MN	L	15,926	3,514,432	0	0	3,530,358	605,729
25. Mississippi MS	L	3,613	2,108,889	0	0	2,112,502	0
26. Missouri MO	L	6,341	1,831,565	0	0	1,837,906	0
27. Montana MT	L	119	319,191	0	0	319,310	0
28. Nebraska NE	L	38	243,739	0	0	243,777	475,957
29. Nevada NV	L	99	1,486,659	0	0	1,486,758	703,781
30. New Hampshire NH	L	0	590,917	0	0	590,917	28,731
31. New Jersey NJ	L	0	5,173,726	0	0	5,173,726	1,586,714
32. New Mexico NM	L	1,358	715,230	0	0	716,588	0
33. New York NY	N	676	1,748,795	0	0	1,749,471	0
34. North Carolina NC	L	114	8,071,185	0	0	8,071,299	677,849
35. North Dakota ND	L	0	144,000	0	0	144,000	0
36. Ohio OH	L	36,681	47,836,720	0	0	47,873,401	3,043,019,986
37. Oklahoma OK	L	2,579	1,791,612	0	0	1,794,191	276,977
38. Oregon OR	L	90	1,128,027	0	0	1,128,117	500,000
39. Pennsylvania PA	L	13,963	15,787,453	0	0	15,801,416	3,643,855
40. Rhode Island RI	L	0	548,752	0	0	548,752	135,528
41. South Carolina SC	L	2,049	1,901,953	0	0	1,904,002	1,073,622
42. South Dakota SD	L	1,531	707,925	0	0	709,456	0
43. Tennessee TN	L	1,312	3,652,972	0	0	3,654,284	682,263
44. Texas TX	L	1,364	15,429,501	0	0	15,430,865	1,151,753
45. Utah UT	L	0	1,962,733	0	0	1,962,733	98,301
46. Vermont VT	L	0	44,042	0	0	44,042	0
47. Virginia VA	L	259	3,918,851	0	0	3,919,110	1,000,000
48. Washington WA	L	1,456	1,688,737	0	0	1,690,193	0
49. West Virginia WV	L	873	1,199,832	0	0	1,200,705	0
50. Wisconsin WI	L	643	3,894,307	0	0	3,894,950	1,918,635
51. Wyoming WY	L	0	549,169	0	0	549,169	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	90,000	0	0	90,000	0
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Aliens OT	XXX	0	22,500	0	0	22,500	0
59. Subtotal	XXX	191,493	228,949,615	0	0	229,141,108	3,081,288,715
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	0	0	0	0	0	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	191,493	228,949,615	0	0	229,141,108	3,081,288,715
96. Plus Reinsurance Assumed	XXX	55,440	0	0	0	55,440	0
97 Totals (All Business)	XXX	246,933	228,949,615	0	0	229,196,548	3,081,288,715
98. Less Reinsurance Ceded	XXX	70,588	5,714,122	0	0	5,784,710	0
99. Totals (All Business) less Reinsurance Ceded	XXX	176,345	223,235,493	0	0	223,411,838	3,081,288,715
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	0	22,500	0	0	22,500	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	22,500	0	0	22,500	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 7

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - W&S VENTURES, LLC, OH (NON-INSURER)		99-0849352
SUBSIDIARY - W&S ADVISORY SERVICES, LLC, OH (NON-INSURER)		33-2028589
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - TOUCHSTONE ADVISORS, INC., OH (NON-INSURER)		31-1394672
SUBSIDIARY - TOUCHSTONE SECURITIES, INC., NE (NON-INSURER)		47-6046379
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - GERBER LIFE AGENCY, LLC, OH (NON-INSURER)		43-2081325

1) All entities are 100% owned by parent unless stated differently.

SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY (CONTINUED)	
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)	**31-1779165**
SUBSIDIARY - EAGLE REALTY CAPITAL PARTNERS, LLC, OH (NON-INSURER)	**81-1290497**
SUBSIDIARY - EAGLE REALTY INVESTMENTS, INC., OH (NON-INSURER)	**31-1779151**
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)	**31-1301863**
SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)	**47-5482199**
SUBSIDIARY - W&S REAL ESTATE HOLDINGS, LLC, OH (NON-INSURER)	**06-1804432**
SUBSIDIARY - WESTERN & SOUTHERN AGENCY, INC., OH (NON-INSURER)	**31-1413821**
SUBSIDIARY - QUEEN CITY SQUARE, LLC, OH (NON-INSURER) (99.75%)	**34-1998937**

1) All entities are 100% owned by parent unless stated differently.

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	88-3067073				1020 Winter Springs JV, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3192792				2378 Park Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	94.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	48.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1614351				Al Neyer Industrial Fund II-Q LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	11.920	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-1791268				Alta 287 Venture LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4797036				Azalea Apartment Venture, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2977795				Beach CR Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	70.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4690994				BGA Capital, LLC	IL	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1583182				Broomfield SH Holding, LLC	CO	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2535751				Buckeye Ventures Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	10.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3479803				BVP NEO, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	0.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3946170				Candler Road Stockbridge Venture, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-3863649				Chestnut Healthcare Partners II, L.P.	TN	NIA	The Western and Southern Life Insurance Co	Ownership	42.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western and Southern Life Insurance Co	Ownership	21.360	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-4425720				Citiside JV, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2947284				Coconut Point Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1998953				Courtland Apartments, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-2058376				Crescent Park Venture, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3066875				Delaney Land Partners, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-4717824				Eastside Heights Residences Holdings, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	72.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3599326				ERG-CP FM Portfolio JV, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-3791762				ERG-CP IN7 Park Creek JV, LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	70.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-0486096				ERG-CP MN 6-Pack JV, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	41.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3728576				ERG-CP MN7 Last Mile JV, LLC	MN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-0815943				Forest Parkway Atlanta Venture, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Core Plus Fixed Income (ERISA), LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	63.800	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Core Plus Fixed Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	12.940	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Core Plus Fixed Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	10.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	Columbus Life Insurance Co	Ownership	29.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.230	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.230	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Investors LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	42.140	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington Private Equity Investors III, L.P.	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1727947				Fort Washington Private Equity Investors III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington Private Equity Investors IV, L.P.	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	16-1648796				Fort Washington Private Equity Investors IV, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington Private Equity Investors IX, L.P.	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington Private Equity Investors IX, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington Private Equity Investors IX-B, L.P.	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington Private Equity Investors IX-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1997777				Fort Washington Private Equity Investors IX-K, L.P.	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington Private Equity Investors V, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington Private Equity Investors V, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington Private Equity Investors V-B, L.P.	OH	NIA	Fort Washington Private Equity Investors V, L.P.	Ownership	91.230	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398098				Fort Washington Private Equity Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.520	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington Private Equity Investors VI, L.P.	OH	NIA	FWPEI VI GP, LLC	Ownership	0.510	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington Private Equity Investors VI, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	36.110	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington Private Equity Investors VII, L.P.	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington Private Equity Investors VII, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington Private Equity Investors VIII, L.P.	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington Private Equity Investors VIII, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.260	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y
PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	32-0418436				Fort Washington Private Equity Investors VIII-B, L.P.	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington Private Equity Investors VIII-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington Private Equity Investors V-VC, L.P.	OH	NIA	Fort Washington Private Equity Investors V, L.P.	Ownership	89.590	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5398156				Fort Washington Private Equity Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington Private Equity Investors X, L.P.	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington Private Equity Investors X, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.080	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington Private Equity Investors X-B, L.P.	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington Private Equity Investors X-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington Private Equity Investors XI, L.P.	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859143				Fort Washington Private Equity Investors XI, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	16.350	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington Private Equity Investors XI-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington Private Equity Investors XI-B, L.P.	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3859775				Fort Washington Private Equity Investors XI-K, L.P.	OH	NIA	FWPEI XI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1036934				Fort Washington Private Equity Small Market Investors X-S, L.P.	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington Private Equity Opportunities Fund II, L.P.	OH	NIA	Fort Washington Private Equity Investors V, L.P.	Ownership	6.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington Private Equity Opportunities Fund II, L.P.	OH	NIA	Fort Washington Private Equity Investors VI, L.P.	Ownership	9.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington Private Equity Opportunities Fund II, L.P.	OH	NIA	Fort Washington Private Equity Investors VII, L.P.	Ownership	5.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington Private Equity Opportunities Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806629				Fort Washington Private Equity Opportunities Fund II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington Private Equity Opportunities Fund III, L.P.	OH	NIA	Fort Washington Private Equity Investors VII, L.P.	Ownership	3.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington Private Equity Opportunities Fund III, L.P.	OH	NIA	Fort Washington Private Equity Investors VIII, L.P.	Ownership	3.180	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington Private Equity Opportunities Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	90-0989164				Fort Washington Private Equity Opportunities Fund III, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington Private Equity Opportunities Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	37-1736757				Fort Washington Private Equity Opportunities Fund III-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1483379				Fort Washington Private Equity Opportunities Fund IV, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0836	Western-Southern Group	00000	85-1483379				Fort Washington Private Equity Opportunities Fund IV, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.580	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington Private Equity Opportunities Fund IV-B, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1503656				Fort Washington Private Equity Opportunities Fund IV-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00001	85-1521520				Fort Washington Private Equity Opportunities Fund IV-K, L.P.	OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3897598				Fort Washington Private Equity Opportunities Fund V-B, L.P.	OH	NIA	FWPEO V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3897598				Fort Washington Private Equity Opportunities Fund V-B, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-2463722				Fort Washington Private Equity Opportunities Fund V-K, L.P.	OH	NIA	FWPEO V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington Private Equity Small Market Investors II, L.P.	OH	NIA	FWPEI Small Market II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3834210				Fort Washington Private Equity Small Market Investors II, L.P.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	26.250	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington Private Equity Small Market Investors II-B, L.P	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington Private Equity Small Market Investors II-B, L.P	OH	NIA	FWPEI Small Market II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3835610				Fort Washington Private Equity Small Market Investors II-K, L.P.	OH	NIA	FWPEI Small Market II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0837	Western-Southern Group	00003	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	18.770	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	5.360	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00002	84-2717266				Fort Washington Strategic Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	16.340	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2353885				Fourth and Pike Apartments, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1225842				FWPEI Mauna Kea GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3616440				FWPEI Small Market II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3656912				FWPEI XI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1463366				FWPEO IV GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3839620				FWPEO V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1415079				GDR Capital, LLC	AZ	NIA	W&S Real Estate Holdings, LLC	Ownership	32.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	43-2081325				Gerber Life Agency, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1277121				Hambright Road Apartments Venture, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3437673				Hampton Roads Oz Fund	VA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-5013526				HB Eagle Hotel Bozeman Holdings, LLC	MT	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4269012				Henley Residences Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	47.270	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0836	Western-Southern Group	00000	99-2291762				HP AZB Co-Invest LP	AZ	NIA	W&S Real Estate Holdings, LLC	Ownership	22.430	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1556010				Hunters Creek JV, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	85-1970501				KCJAX NNN INDUSTRIAL INV. LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	65.100	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-2435757				Kemah Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3004899				Lennox Zionsville Inv. Holdings, LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-2649941				Limestone Springs Residences Holdings, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4499681				Manchester Semmes OZ Fund II, LLC	AL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-4582162				Manchester Semmes OZ Fund, LLC	AL	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	OH	NIA	FWPEI Mauna Kea GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1815749				Mosby Barclay West JV, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	43.280	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-2541154				Overland Park Residences Holdings, LLC	KS	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-5098920				Partin Settlement OZ Fund, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	55.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings, LLC	CA	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts Inv. Holdings , LLC	IL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	AZ	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	34-1998937				Queen City Square, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners, LLC	CA	NIA	W&S Real Estate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	GA	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-3268963				River Reserve Property Paratners, LLC	WI	NIA	W&S Real Estate Holdings, LLC	Ownership	27.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2597027				San Diego Hotel Holding Company, LP	CA	NIA	W&S Real Estate Holdings, LLC	Ownership	72.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.160	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Columbus Life Insurance Co	Ownership	0.150	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	0.870	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	0.170	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5133566				Securities Lending Fund, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	0.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3712148				South Orange Kissimmee	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	52.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	39-2644061				SW Flying Horse Developmentm LLC	CO	NIA	W&S Real Estate Holdings, LLC	Ownership	55.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-1867642				SW Link Phase I Development, LLC	TX	NIA	W&S Real Estate Holdings, LLC	Ownership	46.770	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	W&S Real Estate Holdings, LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0836	Western-Southern Group	00000	92-1386297				TA Four Lakes Land Partners, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4406810				TA Loretto Land Partners, LLC	CO	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2894738				TA Sawmill Land Partners, LLC	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3631372				The Cincinnati Equity Fund III, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	16.190	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	93-4901861				Timberlake JV, LLC	TN	NIA	W&S Real Estate Holdings, LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1887232				Touchstone Climate Transition ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	93.330	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1225804				Touchstone Core Municipal Bond Fund Institution	MA	NIA	The Western and Southern Life Insurance Co	Ownership	35.580	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0849312				Touchstone Dividend Select ETF	DE	NIA	National Integrity Life Insurance Co	Ownership	92.990	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1710355				Touchstone High Yield-Inst	DE	NIA	Western-Southern Life Assurance Co	Ownership	71.350	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	33-1329208				Touchstone International Equity ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	23.590	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	33-1384072				Touchstone Sands Capital Emerging Markets ex-China Growth ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	66.850	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1374353				Touchstone Sands Capital US Select Growth	DE	NIA	The Western and Southern Life Insurance Co	Ownership	7.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	0.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	1.530	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	92-3352864				Touchstone Securitized Income ETF	DE	NIA	Western-Southern Life Assurance Co	Ownership	87.540	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	26-1450709				Touchstone Snds Intl GR-R6	DE	NIA	The Western and Southern Life Insurance Co	Ownership	14.720	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0818472				Touchstone Strategic Income Opp ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	0.770	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0818472				Touchstone Strategic Income Opp ETF	DE	NIA	Gerber Life Insurance Co	Ownership	49.340	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0761886				Touchstone Ultra Short Income ETF	DE	NIA	The Western and Southern Life Insurance Co	Ownership	22.600	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0761886				Touchstone Ultra Short Income ETF	DE	NIA	Western & Southern Financial Group, Inc.	Ownership	0.410	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-0864368				Touchstone US Large CAP Focused ETF	DE	NIA	National Integrity Life Insurance Co	Ownership	78.410	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	88-3090843				Town Madison Holdings, LLC	AL	NIA	W&S Real Estate Holdings, LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund I-A, LP	CA	NIA	Western-Southern Life Assurance Co	Ownership	13.450	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	99-4170673				Tudor Road Apartments JV, LLC	MO	NIA	W&S Real Estate Holdings, LLC	Ownership	60.970	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.640	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2679115				University Shade Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings, LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings, LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-2028589				W&S Advisory Services, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0836	Western-Southern Group	00000	99-0849352				W&S Ventures, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3195821				WestAd Leasing, LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-1330707				WS Workforce Apartments Investor, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a “NONE” report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
AUGUST FILING	
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 4 7 8 0 2 0 2 5 4 9 0 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 4 7 8 0 2 0 2 5 3 6 5 0 0 0 0 3
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 7 4 7 8 0 2 0 2 5 4 4 5 0 0 0 0 3
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 4 7 8 0 2 0 2 5 4 4 7 0 0 0 0 3
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 4 7 8 0 2 0 2 5 4 4 8 0 0 0 0 3
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 7 4 7 8 0 2 0 2 5 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Reserve adjustment on reinsurance	32,033	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	32,033	0	0

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Other change in reinsurance agreements	0	27,530	8,252
2797. Summary of remaining write-ins for Line 27 from overflow page	0	27,530	8,252

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	979,562,889	941,471,136
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	20,000,000	97,402,264
	2.2 Additional investment made after acquisition	10,726,409	11,132,630
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	11,122,827	70,443,141
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		0
10.	Deduct current year's other than temporary impairment recognized		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)	999,166,471	979,562,889
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	999,166,471	979,562,889
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	999,166,471	979,562,889

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	387,768,880	376,241,910
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	32,528,186	3,157,426
	2.2 Additional investment made after acquisition	196,057,694	35,821,649
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	30,223	87
5.	Unrealized valuation increase/(decrease)	26,530,796	25,772,838
6.	Total gain (loss) on disposals	(187,665)	0
7.	Deduct amounts received on disposals	129,311,998	53,056,702
8.	Deduct amortization of premium, depreciation and proportional amortization	222,744	149,086
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	19,242
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	513,193,372	387,768,880
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	513,193,372	387,768,880

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,338,271,207	5,630,800,771
2.	Cost of bonds and stocks acquired	749,577,446	999,960,108
3.	Accrual of discount	7,617,444	9,657,751
4.	Unrealized valuation increase/(decrease)	84,806,731	19,106,740
5.	Total gain (loss) on disposals	32,054,237	32,371,214
6.	Deduct consideration for bonds and stocks disposed of	998,366,290	1,323,756,656
7.	Deduct amortization of premium	14,909,375	22,042,886
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		8,637,081
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	105,568	811,246
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,199,156,968	5,338,271,207
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	5,199,156,968	5,338,271,207

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	1,150,408,548	116,275,065	115,999,462	(11,946,357)	1,166,124,524	1,150,408,548	1,138,737,794	1,179,056,979
2. NAIC 2 (a)	1,484,730,092	1,006,054,373	1,011,130,198	11,922,548	1,450,390,707	1,484,730,092	1,491,576,815	1,451,680,422
3. NAIC 3 (a)	162,185,337	1,482,862	9,290,826	234,097	163,734,494	162,185,337	154,611,470	178,049,554
4. NAIC 4 (a)	36,329,591	1,498,336	1,639,280	(787,368)	29,595,467	36,329,591	35,401,279	31,169,538
5. NAIC 5 (a)	7,443,253	369,400	539,908	573,964	7,507,392	7,443,253	7,846,709	16,789,706
6. NAIC 6 (a)	3,641,073		1,365,000	302,071	3,628,920	3,641,073	2,578,144	1,530,456
7. Total ICO	2,844,737,894	1,125,680,036	1,139,964,674	298,955	2,820,981,504	2,844,737,894	2,830,752,211	2,858,276,655
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	1,034,239,092	14,948,656	76,202,805	(1,242,906)	1,118,435,517	1,034,239,092	971,742,037	1,158,530,472
9. NAIC 2	177,151,968	1,353,175	9,283,731	(20,426)	178,435,011	177,151,968	169,200,986	179,006,077
10. NAIC 3	188,130	2,250,897	2,217	(1,060,738)	197,157	188,130	1,376,072	691,109
11. NAIC 4	2,957,282		29,444	(5,156)	2,991,210	2,957,282	2,922,682	26,072,532
12. NAIC 5	0				0	0	0	0
13. NAIC 6	735,711		4,561	(81,798)	820,233	735,711	649,352	944,665
14. Total ABS	1,215,272,183	18,552,728	85,522,758	(2,411,024)	1,300,879,128	1,215,272,183	1,145,891,129	1,365,244,855
PREFERRED STOCK								
15. NAIC 1	0				0	0	0	0
16. NAIC 2	30,472,205	5,847,780		598,491	30,591,254	30,472,205	36,918,476	35,935,600
17. NAIC 3	8,688,177	2,401,552		97,259	8,625,415	8,688,177	11,186,988	8,471,231
18. NAIC 4	0	89,000		(89,000)	0	0	0	0
19. NAIC 5	0				0	0	0	0
20. NAIC 6	6			(3)	12	6	3	12
21. Total Preferred Stock	39,160,388	8,338,332	0	606,747	39,216,681	39,160,388	48,105,467	44,406,843
22. Total ICO, ABS & Preferred Stock	4,099,170,465	1,152,571,096	1,225,487,432	(1,505,322)	4,161,077,313	4,099,170,465	4,024,748,807	4,267,928,353

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 1,299,850 ; NAIC 2 $ 5,599,348 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	9,800,000	1
2. Cost of short-term investments acquired		22,645,719
3. Accrual of discount		0
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	9,800,000	12,845,720
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)	0	9,800,000
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	9,800,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	45,677,676
2.	Cost Paid/(Consideration Received) on additions	20,795,251
3.	Unrealized Valuation increase/(decrease)	24,122,347
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	2,161,754
6.	Considerations received/(paid) on terminations	26,878,506
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	65,878,522
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	65,878,522

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				2,149,360
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(2,851,815)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(2,610,145)			
	3.14 Section 1, Column 18, prior year	611,166	(3,221,311)	(3,221,311)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(2,610,145)			
	3.24 Section 1, Column 19, prior year plus	611,166			
	3.25 SSAP No. 108 adjustments		(3,221,311)	(3,221,311)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(706,305)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(706,305)			
	4.23 SSAP No. 108 adjustments	0	(706,305)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(702,455)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(702,455)

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	65,878,492	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(702,455)	
3.	Total (Line 1 plus Line 2)		65,176,037
4.	Part D, Section 1, Column 6	105,977,918	
5.	Part D, Section 1, Column 7	(40,801,881)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	65,878,492	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		65,878,492
10.	Part D, Section 1, Column 9	105,977,918	
11.	Part D, Section 1, Column 10	(40,099,426)	
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	(702,455)	
15.	Part D, Section 1, Column 12	(702,455)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	10,350,686	39,453,295
2.	Cost of cash equivalents acquired	3,009,965,205	9,383,410,751
3.	Accrual of discount		676
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals		871
6.	Deduct consideration received on disposals	3,004,920,569	9,412,514,907
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)	15,395,322	10,350,686
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	15,395,322	10,350,686

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
INTGA-2401	MYRTLE BEACH	SC		04/28/2023	7.718	0	1,688,003	40,544,210
INTGA-2501	SPOKANE	WA		07/09/2025	6.170	20,000,000	0	33,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						20,000,000	1,688,003	74,144,210
0899999. Total Mortgages in good standing						20,000,000	1,688,003	74,144,210
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						20,000,000	1,688,003	74,144,210

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9044	SPRINGVILLE	UT		04/05/2006		1,674,400	0	0	0	0	0	0	56,322	56,322	0	0	0
9054	ELDERSBURG	MD		12/18/2014		21,451,326	0	0	0	0	0	0	207,082	207,082	0	0	0
9055	CHARLOTTESVILLE	VA		10/06/2015		12,061,772	0	0	0	0	0	0	134,630	134,630	0	0	0
9056	BLACKSBURG	VA		10/06/2015		4,815,035	0	0	0	0	0	0	88,584	88,584	0	0	0
9058	WESTFIELD	IN		11/03/2015		21,130,271	0	0	0	0	0	0	146,462	146,462	0	0	0
9059	CINCINNATI	OH		11/12/2015		30,000,000	0	0	0	0	0	0	144,739	144,739	0	0	0
9060	VINEYARD	UT		12/07/2015		27,004,317	0	0	0	0	0	0	189,466	189,466	0	0	0
9061	BROOMFIELD	CO		08/01/2016		31,840,176	0	0	0	0	0	0	194,037	194,037	0	0	0
9064	COLUMBUS	OH		10/31/2016		33,934,600	0	0	0	0	0	0	199,560	199,560	0	0	0
9065	WASHINGTON	DC		11/04/2016		29,891,206	0	0	0	0	0	0	161,930	161,930	0	0	0
9066	WESTFIELD	IN		11/22/2016		9,092,651	0	0	0	0	0	0	55,149	55,149	0	0	0
9067	SILVER SPRING	MD		01/03/2017		16,167,393	0	0	0	0	0	0	162,103	162,103	0	0	0
9070	LOUISVILLE	KY		04/20/2017		33,075,232	0	0	0	0	0	0	178,880	178,880	0	0	0
9071	NAPLES	FL		08/07/2017		28,005,637	0	0	0	0	0	0	188,370	188,370	0	0	0
9072	COLUMBUS	OH		10/25/2017		39,396,006	0	0	0	0	0	0	232,869	232,869	0	0	0
9073	SEATTLE	WA		03/28/2018		38,197,853	0	0	0	0	0	0	170,676	170,676	0	0	0
9074	EL PASO	TX		06/13/2018		5,749,267	0	0	0	0	0	0	61,121	61,121	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9075	CLEARWATER	FL		08/21/2018		39,300,291	0	0	0	0	0	0	194,003	194,003	0	0	0
9076	COLUMBUS	OH		07/18/2019		38,928,574	0	0	0	0	0	0	182,394	182,394	0	0	0
9077	NOBLESVILLE	IN		09/10/2019		30,950,485	0	0	0	0	0	0	127,736	127,736	0	0	0
9078	LOUISVILLE	KY		09/19/2019		4,621,958	0	0	0	0	0	0	23,421	23,421	0	0	0
9083	ROSEVILLE	CA		06/01/2021		13,000,000	0	0	0	0	0	0	59,339	59,339	0	0	0
9085	BOYNTON BEACH	FL		10/15/2021		15,289,408	0	0	0	0	0	0	252,631	252,631	0	0	0
9087	MINNEAPOLIS	MN		10/28/2021		19,885,305	0	0	0	0	0	0	110,983	110,983	0	0	0
9089	SANTA MONICA	CA		01/12/2022		9,348,436	0	0	0	0	0	0	53,331	53,331	0	0	0
9090	CLINTON	NJ		08/04/2021		23,800,000	0	0	0	0	0	0	67,605	67,605	0	0	0
9091	SPRING	TX		03/29/2022		25,500,000	0	0	0	0	0	0	212,500	212,500	0	0	0
9096	OCEAN CITY	MD		08/23/2022		30,000,000	0	0	0	0	0	0	105,631	105,631	0	0	0
0299999. Mortgages with partial repayments						634,111,599	0	0	0	0	0	0	3,961,554	3,961,554	0	0	0
0599999 - Totals						634,111,599	0	0	0	0	0	0	3,961,554	3,961,554	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	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 at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	2.A FE	10/24/2016	1		27,062		11,645,790	4.680
1399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Assigned by the SVO - Bonds - Unaffiliated								0	27,062	0	11,645,790	XXX
34918@-10-8	FT WASHINGTON FIXED INCOME LLC Core Plus Fixed Income LLC	CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC Core Plus Fixed Income LLC	3.C	11/20/2020	2		25,000,000		0	4.540
34921#-10-1	FT Washington Strategic Income Strategic Income LLC	CINCINNATI	OH	FT Washington Strategic Income Strategic Income LLC	3.C	09/27/2019	2		96,619,656		0	15.190
1499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Assigned by the SVO - Bonds - Affiliated								0	121,619,656	0	0	XXX
000000-00-0	H.I.G. WhiteHorse Middle Market Lend	MIAMI	FL	H.I.G. WhiteHorse Middle Market Lend		05/16/2022			5,317,750		13,993,561	21.630
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated								0	5,317,750	0	13,993,561	XXX
000000-00-0	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2		5,048		105,874	0.500
000000-00-0	Portag3 Ventures IV LP	TORONTO	CAN	Portag3 Ventures IV LP		12/23/2024			1,027,971		8,727,785	2.330
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								0	1,033,019	0	8,833,658	XXX
668138-AA-8	NORTHWESTERN MUTUAL LIFE 3.85% Due 9/30/2047 MS30			NORTHWESTERN MUTUAL LIFE 3.85% Due 9/30/2047 MS30	1.D	07/01/2025		2,279,823			0	
2799999. Surplus Notes - Unaffiliated								2,279,823	0	0	0	XXX
6899999. Total - Unaffiliated								2,279,823	6,377,831	0	34,473,009	XXX
6999999. Total - Affiliated								0	121,619,656	0	0	XXX
7099999 - Totals								2,279,823	127,997,487	0	34,473,009	XXX

SCHEDULE BA - PART 3

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

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 Encumbrances, Prior Year	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 Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016	07/22/2025	418,812					0		418,812	418,812			0	
1399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Assigned by the SVO - Bonds - Unaffiliated							418,812	0	0	0	0	0	0	418,812	418,812	0	0	0	0
34921#-10-1	FT Washington Strategic Income Strategic Income LLC	CINCINNATI	OH	FT Washington Strategic Income Strategic Income LLC	09/27/2019	08/27/2025	96,619,656					0		96,619,656	96,619,656			0	
1499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Assigned by the SVO - Bonds - Affiliated							96,619,656	0	0	0	0	0	0	96,619,656	96,619,656	0	0	0	0
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	09/10/2025	74,603					0		74,603	74,603			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	08/07/2025	8,357,512					0		8,357,512	8,357,512			0	
000000-00-0	Coller Credit Secondaries COLLER CRED SEC OP FD II-A LP	GUERNSEY	GBR	Coller Credit Secondaries COLLER CRED SEC OP FD II-A LP	12/22/2023	08/07/2025	372,168					0		372,168	372,168			0	
000000-00-0	Coller Credit Secondaries COL CRED SEC OP FD II-ANNEX-IA	GUERNSEY	GBR	Coller Credit Secondaries COL CRED SEC OP FD II-ANNEX-IA	04/12/2024	07/10/2025	747,735					0		747,735	747,735			0	

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	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 Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	H.I.G. WhiteHorse Middle Market Lend	MIAMI	FL	H.I.G. WhiteHorse Middle Market Lend	05/16/2022	08/13/2025	2,474,099					0		2,474,099	2,474,099			0	
000000-00-0	Maranon Capital L.P. MA SCSF X	CHICAGO	IL	Maranon Capital L.P. MA SCSF X	10/22/2021	08/29/2025	3,590,122					0		3,590,122	3,590,122			0	
000000-00-0	Maranon Capital L.P. Senior Credit Strategies V	CHICAGO	IL	Maranon Capital L.P. Senior Credit Strategies V	09/21/2017	09/30/2025	173,341					0		173,341	173,341			0	
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated							15,789,580	0	0	0	0	0	0	15,789,580	15,789,580	0	0	0	0
000000-00-0	TXFL NNN Office Inv Holdings, LLC	Cincinnati	OH	Cash Return Distribution	07/01/2019	09/08/2025	9,821,130					0		14,553	14,553			0	268,780
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated							9,821,130	0	0	0	0	0	0	14,553	14,553	0	0	0	268,780
668138-AA-8	NORTHWESTERN MUTUAL LIFE 3.85% Due 9/30/2047 MS30			NORTHWESTERN MUTUAL LIFE 3.85% Due 9/30/2047 MS30	01/01/2025	07/01/2025	685,155					0		499,374	499,374		(185,781)	(185,781)	
2799999. Surplus Notes - Unaffiliated							685,155	0	0	0	0	0	0	499,374	499,374	0	(185,781)	(185,781)	0
6899999. Total - Unaffiliated							16,893,547	0	0	0	0	0	0	16,707,767	16,707,767	0	(185,781)	(185,781)	0
6999999. Total - Affiliated							106,440,786	0	0	0	0	0	0	96,634,209	96,634,209	0	0	0	268,780
7099999 - Totals							123,334,333	0	0	0	0	0	0	113,341,976	113,341,976	0	(185,781)	(185,781)	268,780

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-UG-1	U S TREASURY 4.625% 02/15/55	08/27/2025	Various		6,537,246	6,880,000	102,372	1.A
912810-UH-9	U S TREASURY NOTES 2.375% 02/15/55	09/18/2025	Various		6,474,125	6,615,000	56,103	1.A
912810-UJ-5	U S TREASURY 4.750% 02/15/45	09/30/2025	CITADEL SECURITIES LLC		3,624,232	3,590,000	21,779	1.A
912810-UM-8	U S TREASURY 4.750% 08/15/55	09/17/2025	Various		11,944,673	11,780,000	48,183	1.A
91282C-MW-8	US TREASURY NOTES 3.750% 04/15/28	09/29/2025	CITIGROUP GLOBAL MKTS		3,524,898	3,515,000	60,504	1.A
91282C-NS-6	US TREASURY NOTES 1.875% 07/15/35	08/22/2025	TD SECURITIES		3,357,715	3,360,000	7,046	1.B FE
91282C-NT-4	US TREASURY NOTES 4.250% 08/15/35	08/27/2025	DEUTSCHE BANK		3,341,380	3,350,000	5,030	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					38,804,269	39,090,000	301,017	XXX
00109L-AB-9	ADT SEC CORP 5.875% 10/15/33	09/30/2025	DEUTSCHE BANK		228,000	228,000	37	3.C Z
02344A-AG-3	AMCOR FLEXIBLES NORTH AM 5.100% 03/17/30	08/25/2025	Tax Free Exchange		755,970	756,000	16,922	2.B FE
02665W-GM-7	AMERICAN HONDA FINANCE 4.970% 03/08/27	09/04/2025	BANK of AMERICA SEC		1,825,000	1,825,000	0	1.G FE
037430-AY-4	APA CORP 7.750% 12/15/29	09/18/2025	Tax Free Exchange		8,380,597	7,687,000	153,900	2.C FE
05635J-AB-6	BACARD 5.400% 06/15/33	05/29/2025	SUSQUEHANNA		454,723	466,000	11,534	2.C FE
07330M-AA-5	BRANCH BANKING & TRUST 3.800% 10/30/26	09/15/2025	US BANCORP		2,095,794	2,104,000	30,204	1.G FE
08576P-AH-4	BERRY GLOBAL INC 1.570% 01/15/26	07/21/2025	GOLDMAN SACHS		1,476,180	1,500,000	458	2.B FE
092113-AL-3	BLACK HILLS CORP 3.950% 01/15/26	09/29/2025	HILLTOP SECURITIES INC.		491,119	492,000	4,049	2.B FE
09624H-AA-7	BLUELINX HOLDING 6.000% 11/15/29	08/11/2025	STIFEL NICHOLAS		343,438	350,000	4,943	4.B FE
125896-BP-4	CMS ENERGY CORP 3.600% 11/15/25	08/27/2025	DAIWA SECURITIES AMERICA		1,732,449	1,737,000	17,891	2.B FE
131347-CQ-7	CALPINE CORP 5.000% 02/01/31	08/20/2025	SMBC NIKKO		628,886	633,000	1,758	4.A FE
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP 3.250% 01/31/32	08/20/2025	J P MORGAN SEC		413,990	459,000	870	2.B FE
172967-LW-9	CITIGROUP 4.075% 04/23/29	08/20/2025	BARCLAYS		765,958	770,000	10,285	1.G FE
19565C-AB-6	COLONIAL ENTERPRISES INC 5.627% 11/15/35	08/11/2025	MIZUHO SECURITIES USA INC		20,000,000	20,000,000	0	2.C FE
200340-AW-7	COMERICA INC 5.982% 01/30/30	08/06/2025	J P MORGAN SEC		13,371,171	12,925,000	15,034	2.B FE
25461L-AD-4	DIRECTV HOLDINGS/FING 10.000% 02/15/31	08/27/2025	Various		178,336	180,000	650	4.A FE
26442R-AD-3	DUKE ENERGY PROGRESS INC 4.150% 12/01/44	07/14/2025	SUSQUEHANNA		530,881	658,000	3,338	1.F FE
29364G-AJ-2	Entergy Corp 2.950% 09/01/26	09/30/2025	INTL FCSTONE FINANCIAL INC		543,043	549,000	1,350	2.B FE
30040W-AN-8	EVERSOURCE ENERGY 1.400% 08/15/26	09/30/2025	INTL FCSTONE FINANCIAL INC		453,970	465,000	832	2.B FE
31488V-AB-3	FERGUSON ENTERPRISES INC 4.350% 03/15/31	09/18/2025	J P MORGAN SEC		1,159,002	1,160,000	0	2.A FE
31959X-AF-0	FIRST CITIZENS BANCSHARE 6.254% 03/12/40	07/08/2025	J P MORGAN SEC		9,926,000	10,000,000	203,255	2.C FE
38141G-B3-7	GOLDMAN SACHS GROUP INC 5.330% 07/23/35	08/20/2025	BANK of AMERICA SEC		314,031	309,000	1,281	1.F FE
39121J-D#-4	GREAT RIVER ENERGY PRIVATE PLACEMENT 5.800% 10/15/50	09/03/2025	PRIVATE PLACEMENT		7,000,000	7,000,000	0	1.G Z
40139L-BN-2	GUARDIAN LIFE GLOB FUND 4.327% 10/06/30	09/30/2025	J P MORGAN SEC		2,104,000	2,104,000	0	1.B Z
402740-AB-0	GULFSTREAM NATURAL GAS 6.190% 11/01/25	07/08/2025	DAIWA SECURITIES AMERICA		1,304,030	1,300,000	15,200	2.B FE
476556-DC-6	JERSEY CENTRAL PWR & LT 4.300% 01/15/26	08/25/2025	MESIROW FINANCIAL		567,199	568,000	2,782	1.G FE
539830-CM-9	LOCKHEED MARTIN 5.000% 08/15/35	08/21/2025	FIRST HORIZON		11,923,240	11,850,000	23,250	1.F FE
571676-AZ-8	MARS INC 5.000% 03/01/32	08/20/2025	BARCLAYS		145,458	143,000	3,158	1.F FE
577081-AW-2	MATTEL INC 5.450% 11/01/41	07/01/2025	Various		171,538	192,000	1,773	2.C FE
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29	08/20/2025	JANE STREET EXECUTION SERVICES		391,617	401,000	5,439	2.C FE
60856B-AF-1	MOLEX ELECTRONICS TECH 5.250% 04/30/32	08/20/2025	J P MORGAN SEC		287,556	284,000	4,929	2.A FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37	08/20/2025	JANE STREET EXECUTION SERVICES		157,624	138,000	1,965	2.C FE
63305M-QF-1	NATIONAL BANK OF CANADA 4.890% 08/18/27	08/14/2025	MIZUHO SECURITIES USA INC		2,500,000	2,500,000	0	1.D FE
681936-BN-9	OMEGA HEALTHCARE 3.250% 04/15/33	08/19/2025	BANK of AMERICA SEC		11,905,727	13,747,000	155,131	2.C FE
68233J-DA-9	ONCOR ELECTRIC DELIVERY 5.800% 04/01/55	08/26/2025	Various		1,644,970	1,636,000	41,330	1.F FE
718172-DB-2	PHILIP MORRIS INTERNAT-W/I 5.375% 02/15/33	08/20/2025	MORGAN STANLEY FIXED INC		271,805	263,000	236	1.F FE
743672-AJ-6	PROTECTIVE LIFE GLOBAL 5.090% 09/11/28	09/04/2025	TD SECURITIES		7,000,000	7,000,000	0	1.D FE
78572X-AG-6	SABRA HEALTH/CAPTL CORP 3.900% 10/15/29	08/20/2025	J P MORGAN SEC		378,692	392,000	5,351	2.C FE
857477-AY-9	STATE STREET CORP 5.299% 06/15/47	08/04/2025	SUMRIDGE PARTNERS		217,770	244,000	1,891	2.A FE
87470L-AM-3	TALLGRASS NRG PRTNR/FIN 6.750% 03/15/34	09/23/2025	WELLS FARGO		347,676	348,000	777	4.A FE
883199-AR-2	TEXTRON FINANCIAL CORP 6.208% 02/15/42	08/14/2025	SEAPORT GROUP LLC		691,794	766,000	0	3.A FE
92564R-AB-1	VICI 4.625% 12/01/29	08/20/2025	JANE STREET EXECUTION SERVICES		276,436	280,000	2,878	2.C FE
928668-BU-5	VOLKSWAGEN GROUP AMERICA 5.800% 09/12/25	09/02/2025	TD SECURITIES		2,721,762	2,721,000	74,964	2.A FE
94974B-FY-1	WELLS FARGO CO 4.100% 06/03/26	08/12/2025	BARCLAYS		2,491,450	2,500,000	19,931	2.B FE
375916-AF-0	GILDAN ACTIVEWEAR INC 4.700% 10/07/30	09/23/2025	MORGAN STANLEY FIXED INC		612,975	613,000	0	2.C FE
375916-AG-8	GILDAN ACTIVEWEAR INC 5.400% 10/07/35	09/23/2025	Various		1,582,384	1,580,000	0	2.C FE
698900-AG-2	PANCANADIAN ENERGY CORP 7.200% 11/01/31	08/20/2025	J P MORGAN SEC		325,645	298,000	6,556	2.C FE
92660F-AN-4	VIDEOTRON LTD / LTEE 3.625% 06/15/29	08/20/2025	MARKET AXESS		387,887	401,000	2,665	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00929J-AC-0	AIRCASTLE / IRELAND DAC 5.000% 09/15/30	07/14/2025	BMO CAPITAL MARKETS CORP		967,240	974,000	0	2.B FE
05565E-DC-6	BMW US Capital LLC 4.500% 08/11/30	08/06/2025	J P MORGAN SEC		1,489,538	1,490,000	0	1.F FE
143658-CB-6	CARNIVAL CRUISE 5.125% 05/01/29	09/30/2025	GOLDMAN SACHS		229,000	229,000	0	3.A FE
279158-AW-9	ECOPET 7.750% 02/01/32	09/03/2025	GOLDMAN SACHS		334,068	328,000	2,330	3.A FE
539439-AM-1	LLOYDS BANKING GROUP PLC 4.582% 12/10/25	07/10/2025	HONG KONG SHANGHAI BK		2,496,875	2,500,000	9,864	2.A FE
55377J-AC-1	MSU ENERGY SA 9.750% 12/05/30	07/16/2025	MARIVA CAPITAL MARKETS		369,400	400,000	4,550	5.A FE
832724-AB-4	SMURFIT KAPPA TREASURY 7.500% 11/20/25	07/11/2025	DEUTSCHE BANK		2,018,600	2,000,000	22,500	2.B FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					131,382,494	132,443,000	888,041	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					170,186,763	171,533,000	1,189,058	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					170,186,763	171,533,000	1,189,058	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					170,186,763	171,533,000	1,189,058	XXX
36176F-2C-1	G2 G2 765171 4.700% 12/20/61	09/01/2025	Interest Capitalization		47	47	0	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					47	47	0	XXX
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57	09/01/2025	Interest Capitalization		112,707	112,707	0	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					112,707	112,707	0	XXX
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37	08/01/2025	Interest Capitalization		0	0	0	6. FM
12565V-AG-8	CIM Trust 2021J3 2021-J3 A7 2.500% 06/25/51	08/26/2025	J P MORGAN SEC		707,046	790,409	1,427	1.A
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35	08/01/2025	Interest Capitalization		0	0	0	1.A FM
33851P-AS-4	Flagstar Mortgag20215INV 2021-5INV A16 2.500% 07/25/51	08/20/2025	GOLDMAN SACHS		350,069	431,892	600	1.A
44555P-AJ-0	Hundred Acre Woo2021INV2 2021-INV2 A9 2.500% 10/25/51	07/24/2025	PERFORMANCE TRUST CAPITAL		1,015,017	1,135,881	1,893	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51	06/17/2025	WELLS FARGO		10,795,052	12,207,497	14,412	1.A
58549R-AJ-5	Mello Mortgage C2021MTG3ccepta 2021-MTG3 A9 2.500% 07/01/51	08/14/2025	J P MORGAN SEC		416,977	463,087	450	1.A
89179J-AB-2	Towd Point Mortg20204 t 2.500% 10/25/60	08/20/2025	J P MORGAN SEC		516,930	635,000	882	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					13,801,091	15,663,766	19,664	XXX
05608R-AQ-8	BX Trust 2021ARIA 2021-ARIA G 7.399% 10/15/36	09/16/2025	CITIGROUP GLOBAL MKTS		946,438	950,000	391	1.A
12636M-AK-4	CSAIL Commercial2016C6 e Trus 3.924% 01/15/49	09/04/2025	BREAN CAPITAL LLC		434,813	450,000	196	1.A
95004V-AG-2	Wells Fargo Comm2025AURAortgag 2025-AURA D 7.041% 10/15/42	09/23/2025	WELLS FARGO		728,175	730,000	0	2.C FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					2,109,426	2,130,000	587	XXX
08186U-AW-2	Benefit Street P202022A CLO Lt 2020-22A BRR 5.882% 04/20/35	07/11/2025	CITIGROUP GLOBAL MKTS		600,000	600,000	0	1.C FE
12567W-AS-8	CIFC Funding Ltd20224A 2022-4A DR 7.018% 07/16/35	08/12/2025	NOMURA SECURITIES INTERNATIONA		625,000	625,000	5,737	2.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					1,225,000	1,225,000	5,737	XXX
107920-AG-5	Bridgecrest Lend20253 Secur 2025-3 E 6.620% 05/17/32	09/16/2025	WELLS FARGO		235,000	235,000	86	3.B FE
108056-AG-7	Bridgecrest Lend20231 Secur 2023-1 E 10.370% 07/15/30	08/12/2025	Various		504,401	453,600	3,659	3.B FE
37989B-AN-2	GLS Auto Receiva20252A st 2025-2A E 7.730% 06/15/32	08/12/2025	PERFORMANCE TRUST CAPITAL		565,059	540,000	3,247	3.B FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					1,304,460	1,228,600	6,992	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					18,552,731	20,360,120	32,980	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					18,552,731	20,360,120	32,980	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					18,552,731	20,360,120	32,980	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					188,739,494	191,893,120	1,222,038	XXX
86765K-AE-9	SUNOCO LP 7.875% 01/01/99	09/04/2025	RBC/DAIN	89,000.000	89,000	0	0	3.C FE
01852F-AC-7	ALLFIRST PFD CAP TRUST	09/30/2025	Transfer from bonds		540,279	550,000		2.C FE
172967-MU-2	CITIGROUP	09/30/2025	Transfer from bonds		401,553	406,000		3.A FE
281020-AT-4	EDISON INTERNATIONAL	09/30/2025	Transfer from bonds		232,450	245,000		3.A FE
29273V-AM-2	ENERGY TRANSFER EQUITY LP	09/30/2025	Transfer from bonds		2,000,000	2,000,000		3.A FE
404280-BL-2	HSBC HOLDINGS PLC-SPONS	09/30/2025	Transfer from bonds		5,000,000	5,000,000		2.C FE
808513-BJ-3	SCHWAB CORP	09/30/2025	Transfer from bonds		307,501	327,000		2.C FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					8,570,783	XXX	0	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
4509999997. Total - Preferred Stocks - Part 3					8,570,783	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					8,570,783	XXX	0	XXX
00206R-10-2	AT&T INC	09/11/2025	VIRTU FINANCIAL	6,758.000	198,854		0	
00287Y-10-9	ABBVIE INC	09/11/2025	VIRTU FINANCIAL	862.000	189,740		0	
009066-10-1	AIRBNB INC-CLASS A COMMON	08/07/2025	S. C. BERNSTEIN	1,741.000	209,386		0	
009158-10-6	APD	09/11/2025	VIRTU FINANCIAL	742.000	217,099		0	
02079K-10-7	ALPHABET CLASS C	08/12/2025	S. C. BERNSTEIN	6,397.000	1,297,126		0	
032654-10-5	ANALOG DEVICES	07/14/2025	Morgan Stanley	1,715.000	416,988		0	
037833-10-0	APPLE INC	09/11/2025	VIRTU FINANCIAL	1,342.000	306,252		0	
038222-10-5	APPLIED MATERIALS	08/15/2025	S. C. BERNSTEIN	1,301.000	214,177		0	
053015-10-3	AUTOMATIC DATA PROCESSING INC	09/11/2025	VIRTU FINANCIAL	985.000	291,057		0	
075887-10-9	BECTON DICKINSON	09/11/2025	VIRTU FINANCIAL	1,513.000	287,840		0	
09857L-10-8	BOOKING HOLDING	09/11/2025	VIRTU FINANCIAL	55.000	303,039		0	
110122-10-8	BRISTOL-MYERS SQUIBB	07/16/2025	Morgan Stanley	14,085.000	664,625		0	
166764-10-0	CHEVRON CORPORATION	09/11/2025	VIRTU FINANCIAL	1,767.000	278,893		0	
20030N-10-1	COMCAST CORP CL A	09/11/2025	VIRTU FINANCIAL	9,134.000	304,025		0	
21036P-10-8	CONSTELLATION BRANDS COMMON	09/11/2025	VIRTU FINANCIAL	1,303.000	186,352		0	
244199-10-5	DEERE & COMPANY	09/30/2025	Various	6,090.000	3,011,586		0	
254687-10-6	DISNEY	09/11/2025	VIRTU FINANCIAL	1,573.000	181,115		0	
256677-10-5	DOLLAR GENERAL CORP	07/14/2025	Morgan Stanley	4,525.000	512,168		0	
30231G-10-2	EXXON MOBIL CORP	07/16/2025	Morgan Stanley	5,850.000	660,085		0	
30303M-10-2	Meta Platforms, Inc	07/14/2025	Morgan Stanley	465.000	335,520		0	
35137L-10-5	FOX CORP	08/12/2025	VIRTU FINANCIAL	3,907.000	216,652		0	
363576-10-9	ARTHUR J GALLAGHER & CO	09/11/2025	VIRTU FINANCIAL	805.000	241,254		0	
437076-10-2	HOME DEPOT	07/14/2025	Morgan Stanley	916.000	338,513		0	
459200-10-1	IBM	09/11/2025	VIRTU FINANCIAL	1,100.000	283,502		0	
459506-10-1	Fragrances Inc COMMON	09/11/2025	VIRTU FINANCIAL	3,232.000	211,518		0	
46625H-10-0	JP MORGAN CHASE & CO	09/11/2025	VIRTU FINANCIAL	781.000	237,521		0	
478160-10-4	JOHNSON & JOHNSON	09/11/2025	VIRTU FINANCIAL	3,171.000	563,101		0	
49456B-10-1	KINDER MORGAN	09/11/2025	VIRTU FINANCIAL	10,226.000	281,728		0	
50212V-10-0	LPL FINANCIAL HOLDINGS INC	09/19/2025	Various	7,654.000	2,711,049		0	
517834-10-7	LAS VEGAS SANDS CORP COMMON	09/11/2025	VIRTU FINANCIAL	7,417.000	405,265		0	
532457-10-8	ELI LILLY	07/16/2025	Morgan Stanley	532.000	420,557		0	
580135-10-1	McDONALDS	09/11/2025	VIRTU FINANCIAL	1,041.000	321,123		0	
58933Y-10-5	MERCK & CO INC	07/16/2025	Morgan Stanley	8,409.000	692,217		0	
594918-10-4	MICROSOFT CORP	09/11/2025	VIRTU FINANCIAL	416.000	209,135		0	
617446-44-8	MORGAN STANLEY	09/11/2025	VIRTU FINANCIAL	1,607.000	251,747		0	
65339F-10-1	NEXTERA ENERGY INC	09/11/2025	VIRTU FINANCIAL	3,834.000	273,684		0	
681919-10-6	OMNICOM GROUP	09/11/2025	VIRTU FINANCIAL	2,798.000	215,132		0	
713448-10-8	PEPSICO INC	07/14/2025	Morgan Stanley	2,759.000	371,126		0	
717081-10-3	PFIZER INC	07/16/2025	Morgan Stanley	23,006.000	568,057		0	
718172-10-9	PHILIP MORRIS INTERNAT-W/I	09/11/2025	VIRTU FINANCIAL	1,570.000	266,479		0	
74144T-10-8	T ROWE PRICE GROUP INC	09/11/2025	VIRTU FINANCIAL	3,688.000	390,667		0	
742718-10-9	PROCTER & GAMBLE CO	08/12/2025	Various	9,320.000	1,435,098		0	
747525-10-3	QUALCOMM	09/11/2025	VIRTU FINANCIAL	2,010.000	324,163		0	
79466L-30-2	SALESFORCE.COM INC	09/30/2025	Various	5,098.000	1,223,167		0	
824348-10-6	SHERWIN-WILLIAMS CO/THE COMMON	09/30/2025	Various	9,985.000	3,652,927		0	

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
828806-10-9	SIMON PROPERTY GRP LP REIT	09/11/2025	VIRTU FINANCIAL	950.000	174,366		0	
844741-10-8	SOUTHWEST AIR	09/11/2025	VIRTU FINANCIAL	6,528.000	203,065		0	
854502-10-1	STANLEY BLACK & DECKER INC	09/11/2025	VIRTU FINANCIAL	2,406.000	189,855		0	
882508-10-4	TEXAS INSTRUMENTS	09/11/2025	VIRTU FINANCIAL	2,193.000	403,291		0	
88579Y-10-1	3M CO.	09/11/2025	VIRTU FINANCIAL	1,858.000	292,234		0	
89832Q-10-9	TRUIST FINANCIAL CORP	09/11/2025	VIRTU FINANCIAL	6,152.000	278,465		0	
902973-30-4	U S BANCORP	09/11/2025	VIRTU FINANCIAL	7,769.000	383,200		0	
91324P-10-2	UNITEDHEALTH GROUP INC	09/11/2025	VIRTU FINANCIAL	806.000	288,316		0	
92343V-10-4	VERIZON COMMUNICATIONS	09/11/2025	VIRTU FINANCIAL	4,253.000	186,898		0	
92826C-83-9	VISA INC	09/11/2025	VIRTU FINANCIAL	2,283.000	779,663		0	
98138H-10-1	WORKDAY INC-CLASS A	08/22/2025	UBS WARBURG	983.000	216,926		0	
988498-10-1	YUM! BRANDS INC	09/11/2025	VIRTU FINANCIAL	1,262.000	188,110		0	
G54950-10-3	LINDE PLC COMMON	09/30/2025	Various	1,324.000	631,849		0	
G1151C-10-1	ACCENTURE PLC-CL A	09/11/2025	VIRTU FINANCIAL	782.000	190,202		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					30,577,749	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI	09/04/2025	PRIVATE PLACEMENT	3,403.000	340,300		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					340,300	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					30,918,049	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					30,918,049	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					39,488,832	XXX	0	XXX
6009999999 - Totals					228,228,326	XXX	1,222,038	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
690353-Z8-3	DFC AGENCY DEBENTURES 4.250% 07/07/40	07/07/2025	Redemption 100.0000		23,949	23,949	23,949	23,949	0	0	0	0	0	23,949	0	0	0	824	07/07/2040	1.A
912810-TW-8	U S TREASURY 4.750% 11/15/43	09/30/2025	Various		6,650,010	6,625,000	6,702,099	6,700,981	0	(1,722)	0	(1,722)	0	6,699,259	0	(49,249)	(49,249)	258,614	11/15/2043	1.A
912810-UC-0	U S TREASURY 4.250% 08/15/54	09/08/2025	CITADEL SECURITIES LLC		2,040,041	2,215,000	2,130,900	2,131,159	0	996	0	996	0	2,132,156	0	(92,115)	(92,115)	100,533	08/15/2054	1.A
912810-UG-1	U S TREASURY 4.625% 02/15/55	09/12/2025	Various		12,782,060	12,920,000	12,347,233	0	0	1,986	0	1,986	0	12,349,219	0	432,841	432,841	291,179	02/15/2055	1.A
912810-UH-9	U S TREASURY NOTES 2.375% 02/15/55	08/27/2025	Various		4,467,308	4,610,000	4,459,410	0	0	254	0	254	0	4,459,665	0	7,643	7,643	53,979	02/15/2055	1.A
912810-UM-8	U S TREASURY 4.750% 08/15/55	09/18/2025	CITIGROUP GLOBAL MKTS		2,617,414	2,605,000	2,641,415	0	0	(3)	0	(3)	0	2,641,413	0	(23,998)	(23,998)	11,769	08/15/2055	1.B FE
91282C-AJ-0	US TREASURY 0.250% 08/31/25	08/31/2025	Maturity		670,000	670,000	666,946	669,411	0	589	0	589	0	670,000	0	0	0	1,689	08/31/2025	1.A
91282C-AM-3	US TREASURY 0.250% 09/30/25	09/30/2025	Maturity		508,000	508,000	505,559	507,631	0	369	0	369	0	508,000	0	0	0	1,271	09/30/2025	1.A
91282C-MM-0	US TREASURY NOTES 4.625% 02/15/35	08/14/2025	CITIGROUP GLOBAL MKTS		1,923,025	1,870,000	1,914,496	0	0	(912)	0	(912)	0	1,913,585	0	9,440	9,440	42,527	02/15/2035	1.A
91282C-NG-2	US TREASURY NOTES 4.000% 05/31/30	08/13/2025	Various		5,923,970	5,880,000	5,925,933	0	0	(691)	0	(691)	0	5,925,242	0	(1,272)	(1,272)	44,275	05/31/2030	1.A
91282C-NS-6	US TREASURY NOTES 1.875% 07/15/35	08/27/2025	DEUTSCHE BANK		3,384,650	3,360,000	3,357,715	0	0	12	0	12	0	3,357,727	0	26,923	26,923	7,564	07/15/2035	1.B FE
91282C-NT-4	US TREASURY NOTES 4.250% 08/15/35	09/17/2025	SMBC NIKKO		1,567,852	1,540,000	1,536,037	0	0	21	0	21	0	1,536,058	0	31,795	31,795	6,047	08/15/2035	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					42,558,279	42,826,949	42,211,692	10,033,131	0	899	0	899	0	42,216,273	0	342,008	342,008	820,271	XXX	XXX
040114-HS-2	ARGENTINA SOVEREIGN 0.750% 07/09/30	07/16/2025	GOLDMAN SACHS		282,720	372,000	217,248	238,214	0	(1,688)	0	(1,688)	0	236,526	0	46,194	46,194	2,852	07/09/2030	5.B FE
040114-HS-2	ARGENTINA SOVEREIGN 0.750% 07/09/30	07/09/2025	Redemption 100.0000		37,200	37,200	21,725	23,821	0	13,379	0	13,379	0	37,200	0	0	0	279	07/09/2030	5.B FE
374422-AL-7	REPUBLIC OF GHANA SOVEREIGN 0.000% 07/03/26	07/03/2025	Redemption 100.0000		2,800	2,800	2,594	2,601	0	199	0	199	0	2,800	0	0	0	0	07/03/2026	5.B FE
374422-AN-3	REPUBLIC OF GHANA SOVEREIGN 0.000% 01/03/30	07/03/2025	Redemption 100.0000		13,646	13,646	10,521	1,298	0	3,111	0	3,111	0	13,646	0	0	0	0	01/03/2030	5.B FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					336,366	425,646	252,088	265,934	0	15,001	0	15,001	0	290,172	0	46,194	46,194	3,131	XXX	XXX
02344A-AD-0	AMCOR FLEXIBLES NORTH AM 5.100% 03/17/30	08/25/2025	Tax Free Exchange		755,970	756,000	755,968	0	0	3	0	3	0	755,970	0	0	0	16,922	03/17/2030	2.B FE
025816-DV-8	AMERICAN EXPRESS CO 5.043% 07/26/28	08/20/2025	BARCLAYS		692,332	682,000	682,000	682,000	0	0	0	0	0	682,000	0	10,332	10,332	36,782	07/26/2028	1.F FE
02665W-GA-3	AMERICAN HONDA FINANCE 4.860% 12/11/26	09/04/2025	MIZUHO SECURITIES USA INC		1,827,026	1,825,000	1,825,000	0	0	0	0	0	0	1,825,000	0	2,026	2,026	44,864	12/11/2026	1.G FE
03743Q-AE-8	APA CORP 7.750% 12/15/29	09/18/2025	Tax Free Exchange		8,380,597	7,687,000	8,480,046	0	0	(99,449)	0	(99,449)	0	8,380,597	0	0	0	451,771	12/15/2029	2.C FE
05635J-AB-6	BACARD 5.400% 06/15/33	08/07/2025	Various		925,839	932,000	909,446	0	0	225	0	225	0	909,671	0	16,169	16,169	27,820	06/15/2033	2.C FE
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31	08/27/2025	BARCLAYS		174,146	189,000	158,732	95,070	0	2,048	0	2,048	0	164,512	0	9,635	9,635	7,012	02/01/2031	3.C FE
126307-AY-3	CSC HOLDINGS INC 7.500% 04/01/28	08/25/2025	Various		1,098,825	1,365,000	1,365,000	933,426	431,574	0	0	431,574	0	1,365,000	0	(266,175)	(266,175)	96,972	04/01/2028	6. FE
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38	09/11/2025	Redemption 100.0000		61,775	61,775	61,775	61,775	0	0	0	0	0	61,775	0	0	0	1,407	10/10/2038	2.B
14162V-AB-2	SABRA HEALTH CARE LP 5.125% 08/15/26	07/31/2025	Various		6,039,522	6,005,000	6,096,274	6,027,223	0	(9,294)	0	(9,294)	0	6,017,929	0	(12,929)	(12,929)	329,455	08/15/2026	2.C FE
161175-BR-4	CHARTER COMM OPT LLC/CAP 5.050% 03/30/29	09/23/2025	Various		5,079,300	5,000,000	4,996,750	4,998,863	0	179	0	179	0	4,999,041	0	80,259	80,259	248,292	03/30/2029	2.C FE
200340-AT-4	COMERICA INC 4.000% 02/01/29	08/06/2025	J P MORGAN SEC		2,872,672	2,925,000	3,034,463	2,973,388	0	(7,128)	0	(7,128)	0	2,966,260	0	(93,588)	(93,588)	118,950	02/01/2029	2.B FE
21869M-AA-5	CORESTATES CAPTL III 5.043% 02/15/27	07/01/2025	Call 100.0000		2,396,000	2,396,000	2,226,637	2,323,139	0	16,417	0	16,417	0	2,339,556	0	56,444	56,444	79,262	02/15/2027	2.B FE
22279#-AA-2	COUSINS PPTY PP 3.910% 07/06/25	07/06/2025	Maturity		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	430,100	07/06/2025	2.B
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34	09/15/2025	Redemption 100.0000		41,466	41,466	41,466	41,466	0	0	0	0	0	41,466	0	0	0	1,079	05/15/2034	1.D PL
24703D-BQ-3	DELL INT LLC / EMC CORP 4.850% 02/01/35	08/20/2025	MORGAN STANLEY FIXED INC		512,107	528,000	479,957	0	0	1,332	0	1,332	0	481,289	0	30,818	30,818	14,227	02/01/2035	2.B FE
302520-AC-5	FNB CORP 5.150% 08/25/25	08/25/2025	Maturity		864,000	864,000	863,741	863,818	0	182	0	182	0	864,000	0	0	0	44,496	08/25/2025	2.B FE
345397-E2-5	FORD MOTOR CREDIT 6.050% 03/05/31	09/30/2025	Various		758,919	742,000	732,013	0	0	1,036	0	1,036	0	733,049	0	25,870	25,870	48,133	03/05/2031	2.C FE
345397-XU-2	FORD MOTOR CREDIT 4.389% 01/08/26	07/22/2025	CITADEL SECURITIES LLC		9,963,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(37,000)	(37,000)	457,188	01/08/2026	2.C FE
38173M-AC-6	GOLUB CAPITAL BDC INC 2.050% 02/15/27	08/20/2025	SMBC NIKKO		738,053	770,000	708,081	738,282	0	9,078	0	9,078	0	747,361	0	(9,308)	(9,308)	16,048	02/15/2027	2.B FE
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38	07/01/2025	Redemption 100.0000		627,791	627,791	566,190	601,279	0	26,511	0	26,511	0	627,791	0	0	0	39,262	07/01/2038	1.G FE
42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25	07/01/2025	Call 100.0000		2,000	2,000	1,925	1,973	0	20	0	20	0	1,993	0	7	7	131	09/01/2025	4.A FE
42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25	09/01/2025	Maturity		122,000	122,000	117,425	120,355	0	1,645	0	1,645	0	122,000	0	0	0	9,608	09/01/2025	4.A FE
573874-AP-9	MARVELL TECHNOLOGY INC 5.750% 02/15/29	08/20/2025	J P MORGAN SEC		738,620	710,000	730,363	0	0	(2,134)	0	(2,134)	0	728,229	0	10,391	10,391	21,093	02/15/2029	2.C FE
58769J-AH-0	MERCEDES-BENZ FIN NA 4.910% 08/01/25	08/01/2025	Maturity		6,200,000	6,200,000	6,200,000	6,200,000	0	0	0	0	0	6,200,000	0	0	0	234,583	08/01/2025	1.F FE
71427Q-AB-4	PERNOD RIC INTL FIN LLC 1.625% 04/01/31	08/28/2025	GOLDMAN SACHS		356,947	414,000	330,840	340,274	0	6,767	0	6,767	0	347,040	0	9,906	9,906	6,130	04/01/2031	2.A FE
71677K-AB-4	PETSMART INC/PETSMART FI 7.750% 02/15/29	08/18/2025	Call 101.9380		254,845	250,000	249,688	0	0	49	0	49	0	249,736	0	264	264	24,381	02/15/2029	5.A FE
74843P-AB-6	QUIKRETE HOLDINGS INC 6.750% 03/01/33	08/12/2025	SUMRIDGE PARTNERS		211,931	206,000	203,722	0	0	103	0	103	0	203,824	0	8,107	8,107	7,067	03/01/2033	4.B FE
74986@-AQ-4	RREEF AMERICA II PP 3.210% 07/01/25	07/01/2025	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	158,717	07/01/2025	1.G
80282K-AE-6	SANTANDER HOLDINGS USA 4.500% 07/17/25	07/17/2025	Maturity		4,013,000	4,013,000	4,001,926	0	0	11,074	0	11,074	0	4,013,000	0	0	0	170,460	07/17/2025	2.A FE
82967N-BM-9	SIRIUS XM RADIO INC 3.875% 09/01/31	08/25/2025	Various		4,449,305	5,000,000	4,856,250	4,896,717	0	8,460	0	8,460	0	4,905,178	0	(455,873)	(455,873)	185,179	09/01/2031	3.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26	08/20/2025	SMBC NIKKO		837,083	853,000	796,999	828,193	0	9,709	0	9,709	0	837,903	0	(820)	(820)	22,510	08/01/2026	2.B FE
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP 4.500% 10/20/25	07/20/2025	Redemption 100.0000		409,625	409,625	408,112	249,112	0	1,151	0	1,151	0	409,625	0	0	0	13,825	10/20/2025	2.A FE
87901J-AF-2	TGNA 4.750% 03/15/26	09/22/2025	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	65,458	03/15/2026	3.C FE
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29	09/23/2025	CITADEL SECURITIES LLC		2,031,075	2,069,000	2,001,008	2,023,064	0	6,325	0	6,325	0	2,029,389	0	1,686	1,686	70,541	11/01/2029	2.B FE
925524-AH-3	VIACOM INC. 7.875% 07/30/30	08/27/2025	DEUTSCHE BANK		3,381,810	3,000,000	3,201,180	3,076,672	0	(7,532)	0	(7,532)	0	3,069,140	0	312,670	312,670	254,625	07/30/2030	2.C FE
927804-GU-2	VIRGINIA ELECTRIC & POWER 5.650% 03/15/55	08/25/2025	Various		1,189,270	1,201,000	1,171,479	0	0	213	0	213	0	1,171,693	0	17,577	17,577	32,232	03/15/2055	1.G FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30	09/30/2025	Various		21,799	21,799	21,799	21,799	0	0	0	0	0	21,799	0	0	0	1,831	06/30/2030	1.F PL
928668-BU-5	VOLKSWAGEN GROUP AMERICA 5.800% 09/12/25	09/12/2025	Maturity		2,721,000	2,721,000	2,721,762	0	0	(762)	0	(762)	0	2,721,000	0	0	0	78,909	09/12/2025	2.A FE
98372M-AE-5	XHR LP 6.625% 05/15/30	09/30/2025	WELLS FARGO		419,220	408,000	404,569	244,488	0	175	0	175	0	404,713	0	14,507	14,507	22,976	05/15/2030	4.A FE
98421M-AA-4	XEROX HOLDINGS CORP 5.000% 08/15/25	08/15/2025	Maturity		473,000	473,000	454,889	277,406	0	6,214	0	6,214	0	473,000	0	0	0	18,868	08/15/2025	4.C FE
13645R-BF-0	CANADIAN PACIFIC RAILWAY 2.450% 12/02/31	08/20/2025	RBC/DAIN		715,295	810,000	695,498	0	0	3,684	0	3,684	0	699,183	0	16,112	16,112	14,277	12/02/2031	2.A FE
000000-00-0	SUZANO INTL FINANCE 5.500% 01/17/27	09/11/2025	Call 101.7730		2,035,460	2,000,000	2,038,961	2,024,482	0	(8,059)	0	(8,059)	0	2,016,423	0	(16,423)	(16,423)	161,960	01/17/2027	2.C FE
05565E-CD-5	BMW US Capital LLC 4.970% 08/11/25	08/11/2025	Maturity		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	208,424	08/11/2025	1.F FE
05674X-AA-9	SUZANO AUSTRIA GMBH 5.750% 07/14/26	09/11/2025	Various		7,085,260	7,000,000	7,305,000	7,066,863	0	(29,644)	0	(29,644)	0	7,037,219	0	(37,219)	(37,219)	551,489	07/14/2026	2.C FE
279158-AT-6	ECOPET 8.625% 01/19/29	09/03/2025	JEFFERIES & CO		335,730	310,000	309,978	310,000	0	0	0	0	0	310,000	0	25,730	25,730	30,080	01/19/2029	3.A FE
28249N-AA-9	EIG PEARL HOLDINGS SARL 3.545% 08/31/36	08/31/2025	Redemption 100.0000		91,920	91,920	85,596	86,097	0	5,823	0	5,823	0	91,920	0	0	0	3,277	08/31/2036	1.E FE
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	07/11/2025	Call 99.0280		3,713,550	3,750,000	3,715,988	3,741,612	0	2,768	0	2,768	0	3,744,380	0	0	0	94,952	07/26/2026	2.B FE
67712M-AB-5	OHI GROUP SA 13.000% 07/22/29	08/07/2025	Redemption 100.0000		17,250	17,250	17,250	17,250	0	0	0	0	0	17,250	0	0	0	2,335	07/22/2029	4.B FE
715604-AA-2	PERU LNG SRL 5.375% 03/22/30	09/22/2025	Various		416,500	416,500	417,583	416,855	0	(355)	0	(355)	0	416,500	0	0	0	22,387	03/22/2030	4.B FE
74390T-AA-7	PT SORIK MAR GEO POW 7.750% 08/05/31	08/05/2025	Redemption 100.0000		9,585	9,585	9,531	9,532	0	53	0	53	0	9,585	0	0	0	743	08/05/2031	3.A FE
76720A-AY-2	RIO TINTO FIN USA PLC 5.080% 03/14/28	09/04/2025	MIZUHO SECURITIES USA INC		7,827,224	7,754,000	7,754,000	0	0	0	0	0	0	7,754,000	0	73,224	73,224	196,240	03/14/2028	1.F FE
870674-AA-6	SWEIHAN PV POWER CO PJSC 3.625% 01/31/49	08/08/2025	Redemption 100.0000		61,400	61,400	61,400	61,400	0	0	0	0	0	61,400	0	0	0	2,226	01/31/2049	2.A FE
902674-ZX-1	UBS AG LONDON 5.340% 09/11/25	09/11/2025	Maturity		300,000	300,000	301,797	301,309	0	(1,309)	0	(1,309)	0	300,000	0	0	0	12,099	09/11/2025	1.E FE
Q9194*-AA-7	TRANSURBAN QUEEN PP 4.160% 09/22/25	09/22/2025	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	249,600	09/22/2025	2.B FE
01852F-AC-7	ALLFIRST PFD CAP TRUST	09/30/2025	Transfer to preferred		540,279	550,000	534,188	540,279	0	0	0	0	0	540,279	0	0	0	0	07/15/2029	2.C FE
172967-MU-2	CITIGROUP	09/30/2025	Transfer to preferred		401,553	406,000	391,540	401,553	0	0	0	0	0	401,553	0	0	0	0	12/10/2025	3.A FE
281020-AT-4	EDISON INTERNATIONAL	09/30/2025	Transfer to preferred		232,450	245,000	231,837	232,450	0	0	0	0	0	232,450	0	0	0	0	03/15/2050	3.A FE
29273V-AM-2	ENERGY TRANSFER EQUITY LP	09/30/2025	Transfer to preferred		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	05/15/2030	3.A FE
404280-BL-2	HSBC HOLDINGS PLC-SPONS	09/30/2025	Transfer to preferred		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	05/22/2027	2.C FE
808513-BJ-3	SCHWAB CORP	09/30/2025	Transfer to preferred		307,501	327,000	300,402	307,501	0	0	0	0	0	307,501	0	0	0	0	12/01/2030	2.C FE
668138-AA-8	NORTHWESTERN MUTUAL LIFE	09/30/2025	Transfer to BA		1,780,449	1,554,000	1,603,562	1,594,440	0	0	0	0	0	1,594,668	0	185,789	185,789	0	09/30/2047	1.D FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					133,513,276	133,073,111	133,631,586	101,731,405	431,574	(44,422)	0	387,152	0	133,405,840	0	(21,812)	(21,812)	5,459,255	XXX	XXX
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28	07/15/2025	Redemption 100.0000		130,149	130,149	129,630	130,016	0	132	0	132	0	130,149	0	0	0	4,653	01/15/2028	1.F FE
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36	09/10/2025	Redemption 100.0000		55,770	55,770	55,770	55,770	0	0	0	0	0	55,770	0	0	0	1,750	01/10/2036	2.C FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31	07/19/2025	Various		151,195	151,195	151,195	151,195	0	0	0	0	0	151,195	0	0	0	7,065	01/19/2031	1.F FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25	08/01/2025	Redemption 100.0000		196,000	196,000	196,000	196,000	0	0	0	0	0	196,000	0	0	0	11,115	08/01/2025	1.D FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27	09/13/2025	Redemption 100.0000		34,408	34,408	34,408	34,408	0	0	0	0	0	34,408	0	0	0	1,032	09/13/2027	1.D
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	09/15/2025	Various		468,257	468,257	470,158	468,735	0	(478)	0	(478)	0	468,257	0	0	0	16,857	03/15/2027	1.F FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					1,035,779	1,035,779	1,037,161	1,036,124	0	(346)	0	(346)	0	1,035,779	0	0	0	42,472	XXX	XXX
36873@-AA-4	CVS PP 5.830% 01/15/26	09/15/2025	Redemption 100.0000		56,314	56,314	56,314	56,314	0	0	0	0	0	56,314	0	0	0	2,190	01/15/2026	2.B
0229999999. Subtotal - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)					56,314	56,314	56,314	56,314	0	0	0	0	0	56,314	0	0	0	2,190	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					177,500,014	177,417,799	177,188,841	113,122,908	431,574	(28,868)	0	402,706	0	177,004,378	0	366,390	366,390	6,327,319	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					177,500,014	177,417,799	177,188,841	113,122,908	431,574	(28,868)	0	402,706	0	177,004,378	0	366,390	366,390	6,327,319	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					177,500,014	177,417,799	177,188,841	113,122,908	431,574	(28,868)	0	402,706	0	177,004,378	0	366,390	366,390	6,327,319	XXX	XXX
36176F-2C-1	G2 G2 765171 4.700% 12/20/61	08/01/2025	Paydown		42	42	46	45	0	(2)	0	(2)	0	42	0	0	0	1	12/20/2061	1.A
36194S-PD-4	GN GN AU4920 3.020% 09/15/41	09/01/2025	Paydown		86,435	86,435	87,990	87,483	0	(1,049)	0	(1,049)	0	86,435	0	0	0	1,741	09/15/2041	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/(Decrease)	11 Current Year's (Amortization)/Accretion	12 Current Year's Other Than Temporary Impairment Recognized	13 Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/Stock Dividends Received During Year	20 Stated Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60	09/01/2025	Paydown		162	162	164	167	0	(6)	0	(6)	0	162	0	0	0	4	11/20/2060	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					86,639	86,639	88,200	87,695	0	(1,057)	0	(1,057)	0	86,639	0	0	0	1,746	XXX	XXX
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.607% 02/16/44	09/01/2025	Paydown		2,431	2,431	2,346	2,405	0	26	0	26	0	2,431	0	0	0	91	02/16/2044	1.A
38379U-CK-0	GNR 2016-2 IO 0.504% 04/16/57	09/01/2025	Paydown		0	0	2,428	2,269	0	(2,269)	0	(2,269)	0	0	0	0	0	307	04/16/2057	1.A
38379U-Q2-5	GNR 2016-140 IO 0.732% 05/16/58	09/01/2025	Paydown		0	0	7,139	7,577	0	(7,577)	0	(7,577)	0	0	0	0	0	828	05/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.711% 12/16/55	09/01/2025	Paydown		0	0	9,791	59	0	(59)	0	(59)	0	0	0	0	0	997	12/16/2055	1.A
38379U-VS-2	GNR 2016-85 IO 1.048% 03/16/57	09/01/2025	Paydown		0	0	3,418	1,788	0	(1,788)	0	(1,788)	0	0	0	0	0	281	03/16/2057	1.A
38379U-XP-6	GNR 2016-98 IO 0.841% 05/16/58	09/01/2025	Paydown		0	0	138,124	934	0	(934)	0	(934)	0	0	0	0	0	9,086	05/16/2058	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					2,431	2,431	163,246	15,032	0	(12,601)	0	(12,601)	0	2,431	0	0	0	11,590	XXX	XXX
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42	09/01/2025	Paydown		14,870	14,870	15,453	15,423	0	(553)	0	(553)	0	14,870	0	0	0	297	08/15/2042	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25	07/01/2025	Paydown		121	121	128	121	0	(1)	0	(1)	0	121	0	0	0	3	07/01/2025	1.A
3128PT-UT-0	FG J14194 3.000% 01/01/26	09/01/2025	Paydown		3,190	3,190	3,086	3,173	0	17	0	17	0	3,190	0	0	0	64	01/01/2026	1.A
31335A-UL-0	FG FG G60587 4.000% 02/01/46	09/01/2025	Paydown		79,305	79,305	83,499	85,880	0	(6,575)	0	(6,575)	0	79,305	0	0	0	2,279	02/01/2046	1.A
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42	09/01/2025	Paydown		144,369	144,369	157,806	150,068	0	(5,699)	0	(5,699)	0	144,369	0	0	0	4,371	01/25/2042	1.A
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41	09/01/2025	Paydown		208,490	208,490	222,954	209,503	0	(1,014)	0	(1,014)	0	208,490	0	0	0	4,858	03/25/2041	1.A
3136A7-HR-6	FNR 2012-67 HW 4.500% 07/25/27	09/01/2025	Paydown		18,003	18,003	21,075	18,062	0	(59)	0	(59)	0	18,003	0	0	0	519	07/25/2027	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32	09/01/2025	Paydown		19,192	19,192	18,952	19,123	0	69	0	69	0	19,192	0	0	0	308	02/25/2032	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43	09/01/2025	Paydown		144,155	144,155	124,479	133,472	0	10,683	0	10,683	0	144,155	0	0	0	3,299	09/25/2043	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44	09/01/2025	Paydown		46,022	46,022	39,084	42,053	0	3,969	0	3,969	0	46,022	0	0	0	1,058	01/25/2044	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35	09/01/2025	Paydown		209	209	212	212	0	(3)	0	(3)	0	209	0	0	0	8	10/01/2035	1.A
3137AB-YF-2	FHR FHR 3870 WB 4.000% 06/15/31	09/01/2025	Paydown		92,061	92,061	102,706	94,486	0	(2,425)	0	(2,425)	0	92,061	0	0	0	2,471	06/15/2031	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42	09/01/2025	Paydown		41,805	41,805	38,941	39,989	0	1,816	0	1,816	0	41,805	0	0	0	409	07/15/2042	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44	09/01/2025	Paydown		12,443	12,443	12,347	12,394	0	49	0	49	0	12,443	0	0	0	294	05/15/2044	1.A
31384Q-PN-7	FNMA FN 530629 6.442% 04/01/30	09/01/2025	Paydown		1,544	1,544	1,530	1,485	0	58	0	58	0	1,544	0	0	0	70	04/01/2030	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27	09/01/2025	Paydown		20,011	20,011	19,433	19,803	0	208	0	208	0	20,011	0	0	0	398	01/01/2027	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32	09/01/2025	Paydown		31,763	31,763	32,622	32,362	0	(598)	0	(598)	0	31,763	0	0	0	746	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43	09/01/2025	Paydown		15,442	15,442	16,214	16,015	0	(573)	0	(573)	0	15,442	0	0	0	412	09/01/2043	1.A
3138EP-YZ-1	FN FN AL7027 3.660% 06/01/45	09/01/2025	Paydown		21,560	21,560	21,174	21,343	0	218	0	218	0	21,560	0	0	0	531	06/01/2045	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33	09/01/2025	Paydown		16,906	16,906	18,078	17,602	0	(697)	0	(697)	0	16,906	0	0	0	395	01/01/2033	1.A
3138XT-UL-7	FNMA AW4186 FN AW4186 3.500% 05/01/44	09/01/2025	Paydown		16,276	16,276	16,278	16,302	0	(26)	0	(26)	0	16,276	0	0	0	384	05/01/2044	1.A
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33	09/01/2025	Paydown		9,197	9,197	8,809	9,026	0	171	0	171	0	9,197	0	0	0	353	03/25/2033	1.A
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33	09/01/2025	Paydown		10,884	10,884	11,656	11,129	0	(245)	0	(245)	0	10,884	0	0	0	287	05/25/2033	1.A
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43	09/01/2025	Paydown		15,918	15,918	15,378	15,641	0	277	0	277	0	15,918	0	0	0	524	06/25/2043	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33	09/01/2025	Paydown		23,604	23,604	25,390	24,437	0	(834)	0	(834)	0	23,604	0	0	0	872	11/25/2033	1.A
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33	09/01/2025	Paydown		25,559	25,559	27,780	27,398	0	(1,839)	0	(1,839)	0	25,559	0	0	0	989	08/25/2033	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34	09/01/2025	Paydown		86,384	86,384	83,849	85,308	0	1,076	0	1,076	0	86,384	0	0	0	3,071	03/15/2034	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29	09/01/2025	Paydown		2,115	2,115	2,341	2,122	0	(7)	0	(7)	0	2,115	0	0	0	68	03/25/2029	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33	09/01/2025	Paydown		363	363	359	360	0	3	0	3	0	363	0	0	0	13	08/01/2033	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48	09/01/2025	Paydown		984	984	1,001	1,035	0	(52)	0	(52)	0	984	0	0	0	26	10/01/2048	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48	09/01/2025	Paydown		1,938	1,938	1,973	2,033	0	(95)	0	(95)	0	1,938	0	0	0	52	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48	09/01/2025	Paydown		6,818	6,818	6,833	6,888	0	(69)	0	(69)	0	6,818	0	0	0	182	09/01/2048	1.A
31412S-D3-6	FN FN 933122 5.500% 01/01/38	09/01/2025	Paydown		3,430	3,430	3,473	3,538	0	(108)	0	(108)	0	3,430	0	0	0	126	01/01/2038	1.A
31416X-LG-3	FNCN FN AB2126 3.000% 01/01/26	09/01/2025	Paydown		17,959	17,959	17,609	17,884	0	75	0	75	0	17,959	0	0	0	360	01/01/2026	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32	09/01/2025	Paydown		15,006	15,006	14,978	14,978	0	29	0	29	0	15,006	0	0	0	312	08/01/2032	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33	09/01/2025	Paydown		23,447	23,447	23,425	23,414	0	32	0	32	0	23,447	0	0	0	461	07/01/2033	1.A
31417Y-V4-6	FNMA FN MA0634 4.500% 01/01/31	09/01/2025	Paydown		29,480	29,480	30,668	30,101	0	(621)	0	(621)	0	29,480	0	0	0	864	01/01/2031	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33	09/01/2025	Paydown		4,728	4,728	4,861	4,815	0	(87)	0	(87)	0	4,728	0	0	0	110	08/01/2033	1.A
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51	09/01/2025	Paydown		298,485	298,485	302,415	302,004	0	(3,519)	0	(3,519)	0	298,485	0	0	0	3,985	10/01/2051	1.A
31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25	09/01/2025	Paydown		4,910	4,910	4,989	4,914	0	(3)	0	(3)	0	4,910	0	0	0	114	12/01/2025	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	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 (10 + 11 - 12)	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25	09/01/2025	Paydown		3,633	3,633	3,695	3,634	0	0	0	0	0	3,633	0	0	0	85	11/01/2025	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,532,579	1,532,579	1,557,533	1,539,530	0	(6,952)	0	(6,952)	0	1,532,579	0	0	0	36,028	XXX	XXX
3137BM-7D-2	FHMS FHMS K051 X1 0.698% 09/25/25	09/01/2025	Paydown		0	0	5,507,758	442,935	0	(442,935)	0	(442,935)	0	0	0	0	0	640,374	09/25/2025	1.A
3137BV-ZA-7	FHMS FHMS K063 X1 0.393% 01/25/27	09/01/2025	Paydown		0	0	45,603	11,781	0	(11,781)	0	(11,781)	0	0	0	0	0	4,105	01/25/2027	1.A FE
3137FM-U8-3	FHMS K735 X1 1.101% 05/25/26	09/01/2025	Paydown		0	0	23,922	4,528	0	(4,528)	0	(4,528)	0	0	0	0	0	3,495	05/25/2026	1.A
3137FU-ZE-7	FHR K111 X1 1.674% 05/25/30	09/01/2025	Paydown		0	0	9,476	6,749	0	(6,749)	0	(6,749)	0	0	0	0	0	1,074	05/25/2030	1.A FE
3137HB-CG-7	FHMS K512 X1 0.482% 11/25/28	09/01/2025	Paydown		0	0	3,777	3,254	0	(3,254)	0	(3,254)	0	0	0	0	0	630	11/25/2028	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					0	0	5,590,536	469,247	0	(469,247)	0	(469,247)	0	0	0	0	0	649,678	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33	09/01/2025	Paydown		780	780	673	662	0	118	0	118	0	780	0	0	0	29	05/25/2033	1.A FM
008414-AB-0	ABMT 2013-1 B1 3.560% 07/25/43	09/01/2025	Paydown		173,945	173,945	176,738	174,768	0	(823)	0	(823)	0	173,945	0	0	0	3,999	07/25/2043	1.A
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45	09/01/2025	Paydown		9,048	9,048	9,161	9,182	0	(134)	0	(134)	0	9,048	0	0	0	211	03/25/2045	1.A
00842A-AU-3	ABMT 2015-4 A19 3.484% 06/25/45	09/01/2025	Paydown		1,989	1,989	2,017	2,024	0	(36)	0	(36)	0	1,989	0	0	0	46	06/25/2045	1.A
00842A-CB-3	ABMT 2015-4 B1 3.484% 06/25/45	09/01/2025	Paydown		35,138	35,138	35,926	35,247	0	(109)	0	(109)	0	35,138	0	0	0	817	06/25/2045	1.A
00842E-AS-0	ABMT 2016-2 B1 3.753% 03/25/46	09/01/2025	Paydown		41,214	41,214	40,724	40,910	0	303	0	303	0	41,214	0	0	0	1,034	03/25/2046	1.A
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37	09/01/2025	Paydown		5,645	5,651	5,134	3,918	0	1,727	0	1,727	0	5,645	0	0	0	225	09/25/2037	1.A FM
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35	09/01/2025	Paydown		265	265	243	235	0	30	0	30	0	265	0	0	0	5	09/25/2035	1.A FM
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC 2.227% 03/25/37	07/01/2025	Paydown		7,715	7,715	6,476	3,811	3,427	478	0	3,905	0	7,715	0	0	0	109	03/25/2037	1.A FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34	09/01/2025	Paydown		516	516	488	486	0	30	0	30	0	516	0	0	0	19	10/25/2034	1.A FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35	09/01/2025	Paydown		645	645	640	642	0	3	0	3	0	645	0	0	0	25	11/25/2035	1.A FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37	09/01/2025	Paydown		2,022	2,022	1,729	1,729	0	293	0	293	0	2,022	0	0	0	61	01/25/2037	1.A FM
10571D-AB-5	BRAVO Residentia2024NQM8g Trus 2024-NQM8 A1A 4.300% 08/01/53	09/01/2025	Paydown		15,669	15,669	15,135	14,983	0	685	0	685	0	15,669	0	0	0	504	08/01/2053	1.A FE
10638M-AA-8	Brean Asset Back2021RM2 ities 2021-RM2 A 1.750% 10/25/61	09/25/2025	Paydown		400,827	400,827	393,346	397,779	0	3,048	0	3,048	0	400,827	0	0	0	3,322	10/25/2061	1.A FE
12530K-AA-7	Cascade Funding 2023HB11 Trust 2023-HB11 A 4.000% 02/25/37	09/25/2025	Paydown		363,829	363,829	345,242	349,228	0	14,601	0	14,601	0	363,829	0	0	0	9,820	02/25/2037	1.A FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37	09/01/2025	Paydown		7	(38)	(10)	(8)	0	15	0	15	0	7	0	0	0	2	02/25/2037	6. FM
12565V-AG-8	CIM Trust 2021J3 2021-J3 A7 2.500% 06/25/51	09/01/2025	Paydown		7,469	7,469	6,681	0	0	788	0	788	0	7,469	0	0	0	16	06/25/2051	1.A FE
12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36	09/01/2025	Paydown		3,215	3,215	564	445	0	2,770	0	2,770	0	3,215	0	0	0	15	11/25/2036	1.A FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43	09/01/2025	Paydown		9,225	9,225	9,204	9,203	0	22	0	22	0	9,225	0	0	0	186	08/25/2043	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44	09/01/2025	Paydown		9,925	9,925	9,935	9,955	0	(30)	0	(30)	0	9,925	0	0	0	209	12/25/2044	1.A
12649K-AU-1	CSMC 2015-WIN1 B1 3.763% 12/25/44	09/01/2025	Paydown		160,646	160,646	168,509	164,673	0	(4,027)	0	(4,027)	0	160,646	0	0	0	4,254	12/25/2044	1.A
12649N-AS-0	CSMC 2015-1 B1 3.891% 01/25/45	09/01/2025	Paydown		154,902	154,902	157,516	156,118	0	(1,216)	0	(1,216)	0	154,902	0	0	0	3,720	01/25/2045	1.A
12653T-BW-0	CSMC 2018-J1 B2 3.580% 02/25/48	09/01/2025	Paydown		90,838	90,838	91,917	91,678	0	(840)	0	(840)	0	90,838	0	0	0	2,159	02/25/2048	1.A
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57	09/01/2025	Paydown		47,476	47,476	47,379	47,378	0	99	0	99	0	47,476	0	0	0	1,210	09/25/2057	1.A
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67	09/01/2025	Paydown		22,771	22,771	22,223	22,373	0	398	0	398	0	22,771	0	0	0	660	06/27/2067	1.A FE
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35	09/01/2025	Paydown		6,507	6,350	4,798	4,528	0	1,979	0	1,979	0	6,507	0	0	0	247	10/25/2035	1.A FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35	09/01/2025	Paydown		5,441	5,441	4,438	4,585	0	856	0	856	0	5,441	0	0	0	200	05/25/2035	1.B FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35	09/01/2025	Paydown		7,814	450	393	293	0	7,521	0	7,521	0	7,814	0	0	0	577	08/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35	09/01/2025	Paydown		3,686	3,686	3,409	2,545	0	1,141	0	1,141	0	3,686	0	0	0	136	11/25/2035	1.A FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35	09/01/2025	Paydown		944	924	865	689	0	255	0	255	0	944	0	0	0	35	11/25/2035	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35	09/01/2025	Paydown		0	(6)	(5)	(3)	0	3	0	3	0	0	0	0	0	0	11/25/2035	1.A FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35	09/01/2025	Paydown		1,308	1,308	1,107	707	0	601	0	601	0	1,308	0	0	0	43	11/25/2035	1.A FM
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35	09/01/2025	Paydown		517	517	516	517	0	0	0	0	0	517	0	0	0	18	02/18/2035	1.A FM
16160N-AC-5	Chase Mortgage F2024RPL4orpora 2024-RPL4 A1B 3.375% 12/25/64	09/01/2025	Paydown		54,765	54,765	49,981	50,029	0	4,736	0	4,736	0	54,765	0	0	0	1,219	12/25/2064	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident-ification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid-eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amor-tization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recog-nized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con-tractual Maturity Date	21 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36	09/01/2025	Paydown		0	3,704	1,824	1,677	1,274	(2,951)	0	(1,677)	0	0	0	0	0	60	11/25/2036	1.A FM
17312H-AE-9	CRMSI 2007-2 A5 7.152% 06/25/37	09/01/2025	Paydown		19,598	19,598	19,597	19,442	0	156	0	156	0	19,598	0	0	0	566	06/25/2037	1.A FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44	09/01/2025	Paydown		25,768	25,768	25,861	25,894	0	(126)	0	(126)	0	25,768	0	0	0	548	06/25/2044	1.A
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33	09/01/2025	Paydown		431	431	415	422	0	9	0	9	0	431	0	0	0	16	06/25/2033	4.C FM
24380X-AA-5	Deephaven Reside20222 rtgage 2022-2 A1 4.300% 03/25/67	09/01/2025	Paydown		92,097	92,097	90,341	90,575	0	1,522	0	1,522	0	92,097	0	0	0	2,664	03/25/2067	1.A
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35	09/01/2025	Paydown		783	862	786	757	0	26	0	26	0	783	0	0	0	23	09/25/2035	4.B FM
25151E-AD-5	DBALT 2006-AB3 A4 6.923% 07/25/36	09/01/2025	Paydown		6,999	6,999	6,037	5,749	0	1,250	0	1,250	0	6,999	0	0	0	240	07/25/2036	1.A FM
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43	09/01/2025	Paydown		10,427	10,427	9,319	9,412	0	1,014	0	1,014	0	10,427	0	0	0	144	03/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48	09/01/2025	Paydown		4,913	4,913	4,858	4,815	0	98	0	98	0	4,913	0	0	0	115	02/25/2048	1.A
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35	09/01/2025	Paydown		5,709	6,270	3,930	3,078	0	2,630	0	2,630	0	5,709	0	0	0	228	09/25/2035	1.A FM
33851P-AS-4	Flagstar Mortgag20215INV 2021-5INV A16 2.500% 07/25/51	09/01/2025	Paydown		3,408	3,408	2,763	0	0	646	0	646	0	3,408	0	0	0	7	07/25/2051	1.A FE
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37	09/01/2025	Paydown		4,553	4,920	4,022	4,913	0	(360)	0	(360)	0	4,553	0	0	0	165	05/25/2037	6. FM
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52	09/01/2025	Paydown		132,150	132,150	129,817	130,034	0	2,116	0	2,116	0	132,150	0	0	0	2,157	05/28/2052	1.A
36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52	09/01/2025	Paydown		10,159	10,159	8,642	8,678	0	1,481	0	1,481	0	10,159	0	0	0	165	04/25/2052	1.A
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36	09/01/2025	Paydown		343	343	56	1	0	342	0	342	0	343	0	0	0	0	05/25/2036	1.A FM
44555P-AJ-0	Hundred Acre Woo2021INV2 2021-INV2 A9 2.500% 10/25/51	09/01/2025	Paydown		235,008	235,008	209,107	0	0	25,901	0	25,901	0	235,008	0	0	0	2,235	10/25/2051	1.A
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35	08/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2035	1.A FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36	09/01/2025	Paydown		52	52	51	1	0	51	0	51	0	52	0	0	0	2	02/25/2036	1.A FM
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50	09/01/2025	Paydown		4,105	4,105	4,202	4,447	0	(342)	0	(342)	0	4,105	0	0	0	96	07/25/2050	1.A
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36	09/01/2025	Paydown		10,752	10,752	6,185	2,975	0	7,778	0	7,778	0	10,752	0	0	0	92	07/25/2036	1.A FM
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47	09/01/2025	Paydown		16,582	16,582	16,702	16,810	0	(228)	0	(228)	0	16,582	0	0	0	384	05/25/2047	1.A
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48	09/01/2025	Paydown		64,430	64,430	64,678	64,560	0	(130)	0	(130)	0	64,430	0	0	0	1,515	12/25/2048	1.A
46649H-AY-8	JPMMT 2017-6 B1 3.778% 12/25/48	09/01/2025	Paydown		66,537	66,537	69,952	69,002	0	(2,466)	0	(2,466)	0	66,537	0	0	0	1,688	12/25/2048	1.A
46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.477% 05/25/49	09/01/2025	Paydown		7,117	7,117	6,641	6,664	0	453	0	453	0	7,117	0	0	0	218	05/25/2049	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50	09/01/2025	Paydown		39,451	39,451	40,721	42,239	0	(2,788)	0	(2,788)	0	39,451	0	0	0	797	02/25/2050	1.A
46653J-BU-4	JPMMT 2020-5 B1 3.574% 12/25/50	09/01/2025	Paydown		41,178	41,178	43,931	43,345	0	(2,167)	0	(2,167)	0	41,178	0	0	0	993	12/25/2050	1.A
46653L-CK-0	JPMMT 2020-LTV2 B4 4.012% 11/25/50	09/01/2025	Paydown		4,176	4,176	3,557	3,600	0	576	0	576	0	4,176	0	0	0	111	11/25/2050	1.B
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51	07/01/2025	WELLS FARGO		10,860,700	12,281,735	10,860,700	0	0	0	0	0	0	10,860,700	0	0	0	14,499	12/25/2051	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51	09/01/2025	Paydown		592,154	592,154	561,732	277,250	0	31,732	0	31,732	0	592,154	0	0	0	6,220	12/25/2051	1.A
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52	09/01/2025	Paydown		182,920	182,920	170,973	171,825	0	11,096	0	11,096	0	182,920	0	0	0	3,043	08/25/2052	1.A
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36	09/01/2025	Paydown		518	350	227	212	0	306	0	306	0	518	0	0	0	150	11/25/2036	1.E FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37	09/01/2025	Paydown		692	1,305	926	862	0	(170)	0	(170)	0	692	0	0	0	54	01/25/2037	3.A FM
52522H-AN-2	LXS 2006-8 3A5 6.550% 06/25/36	09/01/2025	Paydown		347	337	317	317	0	30	0	30	0	347	0	0	0	10	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42	09/01/2025	Paydown		0	1,212	953	1,135	0	(1,135)	0	(1,135)	0	0	0	0	0	33	12/25/2042	1.A FM
52524M-AV-1	LXS 2007-9 WF3 6.820% 04/25/37	09/01/2025	Paydown		18,917	22,083	14,359	19,966	0	(1,049)	0	(1,049)	0	18,917	0	0	0	488	04/25/2037	1.A FM
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37	09/01/2025	Paydown		3,972	3,972	3,114	3,542	0	430	0	430	0	3,972	0	0	0	107	05/25/2037	1.A FM
576434-RW-6	MALT 2004-5 B1 6.398% 06/25/34	09/01/2025	Paydown		28,230	44,399	38,220	38,253	0	(10,023)	0	(10,023)	0	28,230	0	0	0	1,900	06/25/2034	4.B FM
58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15 3.000% 04/25/52	09/01/2025	Paydown		12,505	12,505	10,406	10,458	0	2,047	0	2,047	0	12,505	0	0	0	253	04/25/2052	1.A
58549R-AJ-5	Mello Mortgage C2021MTG3ccepta 2021-MTG3 A9 2.500% 07/01/51	09/01/2025	Paydown		1,675	1,675	1,508	0	0	167	0	167	0	1,675	0	0	0	9	07/01/2051	1.A
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46	09/01/2025	Redemption 100.0000		9,082	9,082	9,082	9,082	0	0	0	0	0	9,082	0	0	0	166	08/01/2046	1.B FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36	09/01/2025	Paydown		4,229	4,229	2,339	1,276	0	2,953	0	2,953	0	4,229	0	0	0	31	10/25/2036	1.A FM
61752R-AJ-1	MSM 2007-3XS 2A3S 6.358% 01/25/47	09/01/2025	Paydown		12,243	12,243	4,836	4,149	0	8,095	0	8,095	0	12,243	0	0	0	129	01/25/2047	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43	09/01/2025	Paydown		41,152	41,152	40,513	40,482	0	670	0	670	0	41,152	0	0	0	891	07/25/2043	1.A
67116W-BD-0	Onslow Bay Finan2022J1 2022-J1 B1A 2.843% 02/25/52	09/01/2025	Paydown		3,442	3,442	2,828	2,846	0	596	0	596	0	3,442	0	0	0	65	02/25/2052	1.A
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41	09/01/2025	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	973	11/01/2041	1.A FE
67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36	09/01/2025	Redemption 100.0000		82,657	82,657	82,657	82,657	0	0	0	0	0	82,657	0	0	0	1,487	03/01/2036	1.B FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37	09/01/2025	Redemption 100.0000		57,495	57,495	57,495	57,495	0	0	0	0	0	57,495	0	0	0	1,114	09/01/2037	1.B FE
693456-AN-5	PMTLT 2013-J1 B1 3.522% 09/25/43	09/01/2025	Paydown		42,182	42,182	42,228	42,156	0	26	0	26	0	42,182	0	0	0	994	09/25/2043	1.A
69376C-AC-8	PSMC Trust 20212 2021-2 A3 2.500% 05/25/51	09/01/2025	Paydown		319,316	319,316	278,785	281,973	0	37,344	0	37,344	0	319,316	0	0	0	5,231	05/25/2051	1.A
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36	09/01/2025	Paydown		1,525	2,194	1,835	1,861	0	(336)	0	(336)	0	1,525	0	0	0	90	06/25/2036	3.B FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63	08/25/2025	Paydown		101,424	101,424	101,409	101,404	0	20	0	20	0	101,424	0	0	0	1,753	10/25/2063	1.A FE
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36	09/01/2025	Paydown		1,438	1,829	1,552	1,552	0	(114)	0	(114)	0	1,438	0	0	0	74	03/25/2036	1.A FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35	09/01/2025	Paydown		826	1,282	1,033	1,033	0	(207)	0	(207)	0	826	0	0	0	51	11/25/2035	1.A FM
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46	09/01/2025	Paydown		6,633	6,633	6,327	6,217	0	416	0	416	0	6,633	0	0	0	133	11/25/2046	1.A
81745B-AN-5	SEMT 2013-6 B2 3.524% 05/25/43	09/01/2025	Paydown		72,145	72,145	71,891	71,953	0	192	0	192	0	72,145	0	0	0	1,767	05/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43	09/01/2025	Paydown		1,052	1,052	1,034	1,033	0	19	0	19	0	1,052	0	0	0	25	07/25/2043	1.A
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43	09/01/2025	Paydown		15,490	15,490	15,064	15,037	0	453	0	453	0	15,490	0	0	0	361	09/25/2043	1.A
81745J-AQ-1	SEMT 2013-11 B3 3.653% 09/25/43	09/01/2025	Paydown		42,751	42,751	42,136	42,314	0	437	0	437	0	42,751	0	0	0	1,039	09/25/2043	1.A
81745N-AJ-8	SEMT 2014-1 B2 4.339% 04/25/44	09/01/2025	Paydown		74,065	74,065	74,369	73,980	0	85	0	85	0	74,065	0	0	0	2,157	04/25/2044	1.A
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45	09/01/2025	Paydown		1,253	1,253	1,250	1,248	0	5	0	5	0	1,253	0	0	0	25	01/25/2045	1.A
81745R-AH-3	SEMT 2013-3 B2 3.547% 03/25/43	09/01/2025	Paydown		19,633	19,633	20,149	19,923	0	(290)	0	(290)	0	19,633	0	0	0	423	03/25/2043	1.A
81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47	09/01/2025	Paydown		203,610	203,610	201,900	202,125	0	1,485	0	1,485	0	203,610	0	0	0	4,740	08/25/2047	1.A
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46	09/01/2025	Paydown		22,673	22,673	23,144	23,157	0	(484)	0	(484)	0	22,673	0	0	0	546	11/25/2046	1.A
81746T-CB-9	SEMT 2017-1 B1 3.601% 02/25/47	09/01/2025	Paydown		35,200	35,200	36,223	35,782	0	(583)	0	(583)	0	35,200	0	0	0	789	02/25/2047	1.A
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47	09/01/2025	Paydown		13,937	13,937	13,691	13,554	0	383	0	383	0	13,937	0	0	0	348	04/25/2047	1.A
81747E-CD-7	SEMT 2018-CH2 B1A 3.750% 06/25/48	09/01/2025	Paydown		121,045	121,045	128,875	126,472	0	(5,427)	0	(5,427)	0	121,045	0	0	0	2,810	06/25/2048	1.A
81748J-CD-5	Sequoia Mortgage20194 2019-4 B3 3.784% 11/25/49	09/01/2025	Paydown		11,400	11,400	10,018	10,076	0	1,324	0	1,324	0	11,400	0	0	0	286	11/25/2049	1.A
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51	09/01/2025	Paydown		256,259	256,259	261,705	260,777	0	(4,518)	0	(4,518)	0	256,259	0	0	0	4,294	10/25/2051	1.A
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43	09/01/2025	Paydown		4,681	4,681	4,791	4,767	0	(86)	0	(86)	0	4,681	0	0	0	117	07/25/2043	1.A
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46	09/01/2025	Paydown		25,009	25,009	24,974	24,951	0	58	0	58	0	25,009	0	0	0	545	11/25/2046	1.A
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47	09/01/2025	Redemption 100.0000		37,073	37,073	37,025	37,033	0	40	0	40	0	37,073	0	0	0	794	09/01/2047	1.B FE
89173C-AB-3	TPMT 2016-5 A2 3.250% 10/25/56	09/01/2025	Paydown		998,652	998,652	1,049,529	1,006,111	0	(7,459)	0	(7,459)	0	998,652	0	0	0	21,497	10/25/2056	1.A
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58	09/01/2025	Paydown		78,521	78,521	78,043	78,085	0	436	0	436	0	78,521	0	0	0	2,031	03/25/2058	1.A
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43	09/15/2025	Redemption 100.0000		16,472	16,472	16,472	16,472	0	0	0	0	0	16,472	0	0	0	441	10/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37	09/15/2025	Redemption 100.0000		15,478	15,478	15,478	15,478	0	0	0	0	0	15,478	0	0	0	364	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42	09/15/2025	Various		160,653	160,653	160,736	160,694	0	(41)	0	(41)	0	160,653	0	0	0	4,246	06/25/2042	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42	09/15/2025	Redemption 100.0000		6,368	6,368	6,368	6,368	0	0	0	0	0	6,368	0	0	0	136	08/25/2042	1.B FE
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33	09/01/2025	Paydown		866	866	723	702	0	164	0	164	0	866	0	0	0	32	06/25/2033	1.A FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35	09/01/2025	Paydown		320	527	487	496	0	(176)	0	(176)	0	320	0	0	0	19	11/25/2035	2.A FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36	09/01/2025	Paydown		6,996	6,996	2,485	1,584	0	5,413	0	5,413	0	6,996	0	0	0	77	07/25/2036	1.A FM
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49	09/01/2025	Paydown		5,747	5,747	5,828	6,140	0	(393)	0	(393)	0	5,747	0	0	0	134	07/25/2049	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51	09/01/2025	Paydown		77,863	77,863	76,379	76,499	0	1,364	0	1,364	0	77,863	0	0	0	1,288	08/25/2051	1.A
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3 7.770% 05/25/28	09/01/2025	Paydown		717	717	729	717	0	0	0	0	0	717	0	0	0	9	05/25/2028	1.A FM
97652P-AW-1	WIN 2014-1 B3 3.929% 06/20/44	09/01/2025	Paydown		26,919	26,919	27,352	27,266	0	(347)	0	(347)	0	26,919	0	0	0	705	06/20/2044	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					17,247,551	18,688,416	17,147,289	5,734,196	4,701	144,724	0	149,425	0	17,247,551	0	0	0	142,354	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05554B-AA-2	BFLD Trust 2021FPM 2021-FPM A 5.865% 06/15/38	09/15/2025	Paydown		8,125,000	8,125,000	7,987,891	8,002,193	0	122,807	0	122,807	0	8,125,000	0	0	0	374,066	06/15/2038	1.A FE
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C 7.765% 06/15/38	09/15/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,496	06/15/2038	1.G FE
05554V-AC-4	Barclays Commerc20245C25gage S 2024-5C25 XA 1.431% 03/15/57	09/01/2025	Paydown		0	0	195	167	0	(167)	0	(167)	0	0	0	0	0	33	03/15/2057	1.A FE
05609M-CE-3	BMO 2022-C1 Mort2022C1 st 2022-C1 XA 0.593% 02/17/55	09/01/2025	Paydown		0	0	13,535	9,183	0	(9,183)	0	(9,183)	0	0	0	0	0	1,228	02/17/2055	1.A FE
05609Q-AC-0	BX Trust 2021ACNT 2021-ACNT B 5.515% 11/15/38	09/15/2025	Paydown		3,316,906	3,316,906	3,308,807	3,313,504	0	3,402	0	3,402	0	3,316,906	0	0	0	143,857	11/15/2038	1.A
06541Q-BV-6	Bank nBNK43 2022-BNK43 XA 1.068% 08/15/55	09/01/2025	Paydown		0	0	7,770	6,236	0	(6,236)	0	(6,236)	0	0	0	0	0	726	08/15/2055	1.A FE
08163X-AZ-6	BENCHMARK Mortga2024V5 2024-V5 XA 1.298% 01/10/57	09/01/2025	Paydown		0	0	12	10	0	(10)	0	(10)	0	0	0	0	0	2	01/10/2057	1.A FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48	08/01/2025	Paydown		42,283	42,283	43,549	42,301	0	(18)	0	(18)	0	42,283	0	0	0	910	01/10/2048	1.A
12635R-BB-3	CSAIL Commercial2015C4 e Trus 2015-C4 AS 4.174% 11/15/48	09/01/2025	Paydown		1,181,122	1,181,122	1,105,964	1,158,816	0	22,306	0	22,306	0	1,181,122	0	0	0	36,977	11/15/2048	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.559% 09/15/48	07/01/2025	Paydown		0	0	303,266	17,513	0	(17,513)	0	(17,513)	0	0	0	0	0	42,370	09/15/2048	1.A FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45	09/01/2025	Redemption 100.0000		15,813	15,813	15,813	15,813	0	0	0	0	0	15,813	0	0	0	358	06/15/2045	1.B FE
40390M-AA-3	2021LULU 2021-LULU A 5.415% 10/15/36	08/21/2025	WELLS FARGO		798,000	800,000	768,000	773,735	0	6,866	0	6,866	0	780,601	0	17,399	17,399	31,087	10/15/2036	1.A
46646R-AL-7	JPMDB 2016-C4 XA 0.793% 12/15/49	08/01/2025	Paydown		0	0	473,125	117,726	0	(117,726)	0	(117,726)	0	0	0	0	0	54,081	12/15/2049	1.A FE
61690Y-BS-0	MSC 2016-BNK2 ASB 2.860% 11/15/49	09/01/2025	Paydown		99,395	99,395	102,377	99,632	0	(236)	0	(236)	0	99,395	0	0	0	1,892	11/15/2049	1.A
61691K-AA-9	MSC 2017-ASHF A 5.297% 11/15/34	09/15/2025	Paydown		3,979,076	3,979,076	3,974,479	3,982,121	0	(3,046)	0	(3,046)	0	3,979,076	0	0	0	166,001	11/15/2034	1.A
61691Q-AC-2	MSC 2018-L1 ASB 4.238% 10/15/51	09/01/2025	Paydown		266,346	266,346	274,324	268,054	0	(1,708)	0	(1,708)	0	266,346	0	0	0	7,500	10/15/2051	1.A
61767F-BB-6	MSC 2016-UB11 XA IO 1.564% 08/15/49	09/01/2025	Paydown		0	0	48,523	9,032	0	(9,032)	0	(9,032)	0	0	0	0	0	4,802	08/15/2049	1.A FE
78419C-AG-9	SGCMS 2016-C5 XA 1.975% 10/10/48	09/01/2025	Paydown		0	0	83,761	10,880	0	(10,880)	0	(10,880)	0	0	0	0	0	7,821	10/10/2048	1.A FE
90276X-AS-4	UBSCM 2018-C11 ASB 4.119% 06/15/51	09/01/2025	Paydown		69,583	69,583	70,709	69,577	0	6	0	6	0	69,583	0	0	0	1,924	06/15/2051	1.A
90278L-AW-9	UBSCM 2018-C15 ASB 4.197% 12/15/51	09/01/2025	Paydown		147,981	147,981	152,012	149,094	0	(1,113)	0	(1,113)	0	147,981	0	0	0	4,126	12/15/2051	1.A
90278L-AZ-2	UBSCM 2018-C15 XA 1.046% 12/15/51	09/01/2025	Paydown		0	0	8,449	3,975	0	(3,975)	0	(3,975)	0	0	0	0	0	761	12/15/2051	1.A FE
90353K-AW-9	UBSCM 2018-C13 ASB 4.241% 10/15/51	09/01/2025	Paydown		225,560	225,560	232,326	227,147	0	(1,586)	0	(1,586)	0	225,560	0	0	0	6,355	10/15/2051	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					19,267,065	19,269,065	19,974,887	19,276,709	0	(27,042)	0	(27,042)	0	19,249,666	0	17,399	17,399	947,373	XXX	XXX
07335Y-AA-4	BDS Ltd 2021FL10 2021-FL10 A 5.611% 12/16/36	09/16/2025	Paydown		596,127	596,127	596,127	596,127	0	0	0	0	0	596,127	0	0	0	23,316	12/16/2036	1.A FE
14317X-BC-9	Carlyle US CLO 220201A td 2020-1A XRR 5.275% 01/20/38	07/21/2025	Paydown		416,667	416,667	416,667	0	0	0	0	0	0	416,667	0	0	0	9,936	01/20/2038	1.A FE
30323C-AA-8	FS Rialto Issuer2021FL3 2021-FL3 A 5.511% 11/16/36	07/16/2025	Paydown		1,075,800	1,075,800	1,075,463	1,075,777	0	22	0	22	0	1,075,800	0	0	0	36,065	11/16/2036	1.A FE
39809X-AA-6	Greystone Commer2021HC2 l Esta 2021-HC2 A 6.065% 12/15/39	08/15/2025	Paydown		7,797,165	7,797,165	7,671,684	6,772,078	0	6,934	0	6,934	0	7,797,165	0	0	0	278,236	12/15/2039	1.A FE
46091R-AC-7	Invesco CLO LTD 20233A 2023-3A B 6.968% 07/15/36	07/15/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	267,538	07/15/2036	1.C FE
48275R-AA-5	Kref 2018-Ft1 LT2021FL2 2021-FL2 A 5.327% 02/15/39	08/15/2025	Paydown		21,984	21,984	21,984	21,984	0	0	0	0	0	21,984	0	0	0	671	02/15/2039	1.A FE
55283T-AA-6	MF1 Multifamily 2021FL6 Mortga 2021-FL6 A 5.361% 07/16/36	09/16/2025	Paydown		1,837,932	1,837,932	1,807,492	1,822,752	0	15,180	0	15,180	0	1,837,932	0	0	0	72,855	07/16/2036	1.A FE
55284A-AA-6	MF1 Multifamily 2021FL7 Mortga 2021-FL7 A 5.330% 10/16/36	09/18/2025	Paydown		1,041,344	1,041,344	1,041,344	1,041,344	0	0	0	0	0	1,041,344	0	0	0	41,756	10/16/2036	1.A FE
64133K-AY-7	Neuberger Berman202036A 2020-36A BR2 6.125% 04/20/33	08/20/2025	Paydown		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	36,456	04/20/2033	1.C FE
69702E-AG-0	Palmer Square CL20214A 2021-4A D 7.529% 10/15/34	07/02/2025	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	27,535	10/15/2034	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
75884E-AL-6	Regatta XVIII Fu20211A d 2021-1A X 5.168% 04/15/38	07/15/2025	Paydown		781,250	781,250	781,250	0	0	0	0	0	0	781,250	0	0	0	15,245	04/15/2038	1.A FE
87168Y-AL-4	Symphony CLO Ltd202231A 2022-31A XR 5.232% 01/22/38	07/22/2025	Paydown		624,900	624,900	624,900	0	0	0	0	0	0	624,900	0	0	0	13,625	01/22/2038	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					20,393,169	20,393,169	20,236,911	17,530,062	0	22,136	0	22,136	0	20,393,169	0	0	0	823,234	XXX	XXX
224927-AA-1	Credit Acceptanc20231A oan Tr 2023-1A A 6.480% 03/15/33	09/15/2025	Paydown		3,008,648	3,008,648	3,008,457	3,008,568	0	79	0	79	0	3,008,648	0	0	0	129,922	03/15/2033	1.A FE
30166D-AD-0	Exeter Automobil20242A ables 2024-2A B 5.610% 04/17/28	09/15/2025	Paydown		5,138,779	5,138,779	5,138,279	5,134,583	0	4,196	0	4,196	0	5,138,779	0	0	0	192,105	04/17/2028	1.C FE
38014Q-AD-8	GLS Auto Receiva20223A st 2022-3A C 5.340% 06/15/28	09/15/2025	Paydown		1,249,193	1,249,193	1,249,187	1,249,188	0	4	0	4	0	1,249,193	0	0	0	44,597	06/15/2028	1.A FE
38237J-AA-1	GoodLeap Sustain20221GS e Impr 2022-1GS A 2.700% 01/20/49	09/20/2025	Paydown		136,930	136,930	136,897	136,863	0	67	0	67	0	136,930	0	0	0	2,486	01/20/2049	1.F FE
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56	09/15/2025	Paydown		59,996	59,996	66,736	65,098	0	(5,102)	0	(5,102)	0	59,996	0	0	0	1,929	10/15/2056	1.A FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59	09/15/2025	Paydown		96,550	96,550	99,447	98,735	0	(2,185)	0	(2,185)	0	96,550	0	0	0	2,428	10/15/2059	1.A FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65	09/15/2025	Paydown		140,519	140,519	138,192	138,657	0	1,862	0	1,862	0	140,519	0	0	0	3,045	09/15/2065	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63	09/15/2025	Paydown		55,314	55,314	55,283	55,292	0	23	0	23	0	55,314	0	0	0	1,480	03/15/2063	1.A FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73	09/15/2025	Paydown		48,935	48,935	48,903	48,911	0	24	0	24	0	48,935	0	0	0	1,172	01/17/2073	1.A FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77	09/15/2025	Paydown		111,011	111,011	110,961	110,972	0	39	0	39	0	111,011	0	0	0	2,577	06/15/2077	1.A FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72	09/15/2025	Paydown		293,223	293,223	291,267	291,685	0	1,539	0	1,539	0	293,223	0	0	0	6,662	09/15/2072	1.A FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58	09/15/2025	Paydown		104,601	104,601	104,519	104,530	0	71	0	71	0	104,601	0	0	0	2,722	03/15/2058	1.A FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70	09/15/2025	Paydown		66,264	66,264	66,206	66,213	0	51	0	51	0	66,264	0	0	0	1,852	03/17/2070	1.A FE
501687-AA-5	LAD Auto Receiva20221A st 2022-1A A 5.210% 06/15/27	09/15/2025	Paydown		237,075	237,075	237,048	237,067	0	8	0	8	0	237,075	0	0	0	8,214	06/15/2027	1.A FE
96043P-AL-5	Westlake Automob20223A ivable 2022-3A C 6.440% 12/15/27	09/15/2025	Paydown		6,209,416	6,209,416	6,208,994	6,209,139	0	277	0	277	0	6,209,416	0	0	0	266,640	12/15/2027	1.F FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					16,956,454	16,956,454	16,960,376	16,955,501	0	953	0	953	0	16,956,454	0	0	0	667,831	XXX	XXX
02666B-AA-4	AH4R 2015-SFR2 A 3.732% 10/17/52	09/01/2025	Paydown		8,707	8,707	8,507	8,643	0	64	0	64	0	8,707	0	0	0	218	10/17/2052	1.A FE
21873E-AA-7	CoreVest America20221 e Ltd 2022-1 A 4.744% 06/17/55	09/01/2025	Paydown		212,949	212,949	209,613	210,950	0	1,998	0	1,998	0	212,949	0	0	0	6,846	06/17/2055	1.A FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45	09/20/2025	Paydown		106,250	106,250	106,230	106,239	0	11	0	11	0	106,250	0	0	0	1,494	09/20/2045	1.F FE
89680H-AE-2	TCF 2021-1A A 1.860% 03/20/46	09/20/2025	Paydown		724,200	724,200	619,134	644,484	0	79,716	0	79,716	0	724,200	0	0	0	8,980	03/20/2046	1.F FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	09/25/2025	Paydown		218,750	218,750	218,701	218,615	0	135	0	135	0	218,750	0	0	0	3,238	09/25/2045	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					1,270,856	1,270,856	1,162,185	1,188,931	0	81,924	0	81,924	0	1,270,856	0	0	0	20,776	XXX	XXX
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51	07/30/2025	Paydown		67,800	67,800	66,981	67,314	0	486	0	486	0	67,800	0	0	0	1,899	07/30/2051	2.C FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50	07/30/2025	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	303	07/30/2050	2.C FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47	07/25/2025	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	489	04/25/2047	2.C FE
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47	08/20/2025	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	529	11/20/2047	2.B FE
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49	08/20/2025	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	452	05/20/2049	2.B FE
233046-AQ-4	DNKN 2021-1A A2II 2.493% 11/20/51	08/20/2025	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	467	11/20/2051	2.B FE
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45	09/05/2025	Paydown		4,637,500	4,637,500	4,739,851	4,673,775	0	(36,275)	0	(36,275)	0	4,637,500	0	0	0	178,665	10/25/2045	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48	09/05/2025	Paydown		3,790,000	3,790,000	3,790,000	3,790,000	0	0	0	0	0	3,790,000	0	0	0	134,330	07/25/2048	2.A FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49	07/20/2025	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	87	04/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50	07/20/2025	Paydown		1,250	1,250	1,312	1,277	0	(27)	0	(27)	0	1,250	0	0	0	35	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51	07/20/2025	Paydown		1,250	1,250	1,287	1,268	0	(18)	0	(18)	0	1,250	0	0	0	30	01/20/2051	2.C FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51	07/20/2025	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	497	10/20/2051	2.C FE
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47	07/30/2025	Paydown		38,288	38,288	38,439	38,343	0	(56)	0	(56)	0	38,288	0	0	0	1,463	04/30/2047	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52	07/30/2025	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	676	07/30/2052	2.B FE
34417R-AC-0	Focus Brands Fun20171A 2023-2 A2 8.241% 10/30/53	07/30/2025	Paydown		10,688	10,688	10,741	10,000	0	688	0	688	0	10,688	0	0	0	661	10/30/2053	2.B FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50	09/20/2025	Paydown		2,500	2,500	2,596	2,546	0	(46)	0	(46)	0	2,500	0	0	0	75	12/20/2050	2.B FE
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50	08/15/2025	Paydown		10,625	10,625	10,625	10,625	0	0	0	0	0	10,625	0	0	0	353	02/15/2050	2.B FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47	07/30/2025	Paydown		20,838	20,838	22,006	21,662	0	(824)	0	(824)	0	20,838	0	0	0	757	07/30/2047	2.B FE
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52	07/30/2025	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	816	04/30/2052	2.B FE
48249Y-AA-3	KSBA 2016-1 A 2.042% 03/25/42	09/25/2025	Paydown		0	0	12,037	10,823	0	(10,823)	0	(10,823)	0	0	0	0	0	2,343	03/25/2042	1.A FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51	07/30/2025	Paydown		2,500	2,500	2,514	2,507	0	(7)	0	(7)	0	2,500	0	0	0	67	04/30/2051	2.B FE
64016N-AE-7	NBLY 2023-1A A2 7.308% 01/30/53	07/30/2025	Paydown		50,000	50,000	49,000	49,507	0	493	0	493	0	50,000	0	0	0	2,741	01/30/2053	2.B FE
898912-AA-8	TSC SPV FUNDING,20241A 2024-1A A2 6.291% 08/20/54	08/20/2025	Paydown		1,463	1,463	1,463	1,463	0	0	0	0	0	1,463	0	0	0	69	08/20/2054	2.B FE
98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51	07/30/2025	Paydown		2,461	2,461	2,175	2,224	0	237	0	237	0	2,461	0	0	0	60	07/30/2051	2.B FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					8,783,413	8,783,413	8,897,277	8,829,584	0	(46,172)	0	(46,172)	0	8,783,413	0	0	0	327,864	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					85,540,157	86,983,022	91,778,440	71,626,487	4,701	(313,334)	0	(308,633)	0	85,522,758	0	17,399	17,399	3,628,474	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					85,540,157	86,983,022	91,778,440	71,626,487	4,701	(313,334)	0	(308,633)	0	85,522,758	0	17,399	17,399	3,628,474	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					85,540,157	86,983,022	91,778,440	71,626,487	4,701	(313,334)	0	(308,633)	0	85,522,758	0	17,399	17,399	3,628,474	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					263,040,171	264,400,821	268,967,281	184,749,395	436,275	(342,202)	0	94,073	0	262,527,136	0	383,789	383,789	9,955,793	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
032654-10-5	ANALOG DEVICES	07/24/2025	UBS BLOX	3,552.000	800,959		547,407	684,334	(217,407)	0	0	(217,407)	0	547,407	0	253,552	253,552	6,378		
060505-10-4	BANK OF AMERICA CORP	08/15/2025	Various	19,245.000	902,380		760,358	752,864	(68,679)	0	0	(68,679)	0	760,358	0	142,022	142,022	9,458		
09290D-10-1	BLACKROCK FUNDING INC COMMON	07/08/2025	S. G. COWEN SECURITIES CORP.	429.000	461,315		162,295	439,772	(277,477)	0	0	(277,477)	0	162,295	0	299,020	299,020	4,470		
11135F-10-1	BROADCOM INC	09/10/2025	Various	11,071.000	3,478,742		292,957	2,566,701	(2,273,743)	0	0	(2,273,743)	0	292,957	0	3,185,785	3,185,785	13,064		
149123-10-1	CATERPILLAR INC	09/11/2025	VIRTU FINANCIAL	1,222.000	526,177		125,292	443,293	(318,001)	0	0	(318,001)	0	125,292	0	400,886	400,886	5,291		
17275R-10-2	CISCO SYSTEMS INC	07/24/2025	UBS BLOX	4,965.000	338,881		177,659	293,928	(116,269)	0	0	(116,269)	0	177,659	0	161,222	161,222	6,057		
26614N-10-2	DUPONT DE NEMOURS INC	09/30/2025	Various	61,408.000	4,570,680		3,799,140	4,527,191	(853,885)	0	0	(853,885)	0	3,799,140	0	771,541	771,541	60,154		
30303M-10-2	Meta Platforms, Inc	07/30/2025	Various	1,801.000	1,251,786		215,093	1,054,504	(839,410)	0	0	(839,410)	0	215,093	0	1,036,692	1,036,692	1,891		
38141G-10-4	GOLDMAN SACHS GROUP INC	08/15/2025	Keefe Bruyette & Woods Eq	2,093.000	1,479,121		465,235	1,198,494	(733,258)	0	0	(733,258)	0	465,235	0	1,013,885	1,013,885	12,558		
458140-10-0	INTEL CORPORATION	08/19/2025	Various	63,934.000	1,579,247		2,586,383	1,281,877	1,304,506	0	0	1,304,506	0	2,586,383	0	(1,007,136)	(1,007,136)	0		
482480-10-0	KLA CORPORATION	07/16/2025	Morgan Stanley	1,088.000	1,007,829		169,326	685,571	(516,244)	0	0	(516,244)	0	169,326	0	838,503	838,503	3,917		
594918-10-4	MICROSOFT CORP	07/24/2025	UBS BLOX	732.000	373,242		70,883	291,678	(236,563)	0	0	(236,563)	0	70,883	0	302,359	302,359	1,182		
595017-10-4	MICROCHIP TECHNOLOGY INC	07/24/2025	UBS BLOX	5,539.000	377,425		440,916	317,662	123,254	0	0	123,254	0	440,916	0	(63,491)	(63,491)	5,041		
595112-10-3	MICRON TECHNOLOGY INC	08/15/2025	Various	10,763.000	1,269,410		740,983	905,814	(164,831)	0	0	(164,831)	0	740,983	0	528,427	528,427	3,713		
68389X-10-5	ORACLE CORP	09/11/2025	Various	10,990.000	3,034,204		736,409	1,831,374	(1,094,965)	0	0	(1,094,965)	0	736,409	0	2,297,795	2,297,795	15,386		
75513E-10-1	RAYTHEON TECH CORP	07/08/2025	S. G. COWEN SECURITIES CORP.	6,995.000	1,012,633		474,127	809,461	(335,334)	0	0	(335,334)	0	474,127	0	538,505	538,505	9,163		
806857-10-8	SCHLUMBERGER LTD	07/24/2025	S.G. COWEN TDR CSA	57,563.000	2,020,007		1,733,222	2,206,965	(473,743)	0	0	(473,743)	0	1,733,222	0	286,785	286,785	48,641		
808513-10-5	SCHWAB CORP	08/15/2025	Keefe Bruyette & Woods Eq	7,020.000	677,018		421,825	519,550	(97,726)	0	0	(97,726)	0	421,825	0	255,193	255,193	5,686		
949746-10-1	WELLS FARGO & CO	07/08/2025	Keefe Bruyette & Woods Eq	8,183.000	667,914		384,560	574,774	(190,214)	0	0	(190,214)	0	384,560	0	283,354	283,354	6,546		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G5960L-10-3	MDT	07/14/2025	Morgan Stanley	5,083.000	456,040		447,996	406,030	41,966	0	0	41,966	0	447,996	0	8,044	8,044	10,725		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					26,285,010	XXX	14,752,066	21,791,837	(7,338,023)	0	0	(7,338,023)	0	14,752,066	0	11,532,943	11,532,943	229,321	XXX	XXX
31337#-10-5	FHLB CINCINNATI	09/29/2025	PRIVATE PLACEMENT	17,814.000	1,781,400		1,781,400	1,664,200	0	0	0	0	0	1,781,400	0	0	0	84,026		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,781,400	XXX	1,781,400	1,664,200	0	0	0	0	0	1,781,400	0	0	0	84,026	XXX	XXX
5989999997. Total - Common Stocks - Part 4					28,066,410	XXX	16,533,466	23,456,037	(7,338,023)	0	0	(7,338,023)	0	16,533,466	0	11,532,943	11,532,943	313,347	XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					28,066,410	XXX	16,533,466	23,456,037	(7,338,023)	0	0	(7,338,023)	0	16,533,466	0	11,532,943	11,532,943	313,347	XXX	XXX
5999999999. Total - Preferred and Common Stocks					28,066,410	XXX	16,533,466	23,456,037	(7,338,023)	0	0	(7,338,023)	0	16,533,466	0	11,532,943	11,532,943	313,347	XXX	XXX
6009999999 - Totals					291,106,581	XXX	285,500,747	208,205,432	(6,901,748)	(342,202)	0	(7,243,950)	0	279,060,602	0	11,916,732	11,916,732	10,269,140	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/12/2024	01/12/2029	33		273.68	771			1,485		1,485	455						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/27/2022	04/27/2027	85		270.78	2,065			3,570		3,570	1,163						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/25/2024	10/26/2029	451		283.90	10,944			17,254		17,254	6,704						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1,686		282.28		11,234		30,235		30,235	19,001						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/13/2023	01/14/2028	378		256.65	8,420			22,099		22,099	5,492						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/25/2024	10/27/2025	5,696		283.90	38,000			93,067		93,067	59,691						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/15/2023	02/14/2028	104		260.38	2,290			5,675		5,675	1,539						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/27/2024	09/25/2026	1,248		285.99	11,745			19,686		19,686	10,398						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/26/2024	11/27/2026	635		283.58	5,850			11,222		11,222	5,656						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/27/2022	05/27/2027	1,637		270.65	39,870			69,417		69,417	22,637						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/26/2024	01/27/2026	757		274.60	6,739			18,217		18,217	9,544						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/27/2024	12/24/2025	2,642		284.58	17,672			41,566		41,566	25,500						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/27/2023	10/27/2028	394		261.56	8,477			21,989		21,989	6,218						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/14/2024	11/14/2029	2,726		282.15	64,981			108,720		108,720	41,210						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/24/2024	05/27/2026	4,276		282.71	38,688			75,437		75,437	41,054						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/27/2024	12/24/2026	1,616		284.58	14,950			27,608		27,608	13,901						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/26/2025	09/25/2026	1,906		300.14		13,499		14,389		14,389	889						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/13/2025	05/14/2027	298		282.28		2,747		5,663		5,663	2,916						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/27/2021	10/27/2026	14		289.78	386			294		294	154						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/27/2023	01/27/2028	281		260.07	6,300			15,382		15,382	4,224						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/24/2024	05/25/2029	647		282.71	15,189			24,701		24,701	9,580						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/12/2022	08/13/2027	1,427		266.27	33,896			67,274		67,274	19,823						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/27/2025	08/27/2026	2,514		293.60		17,417		27,022		27,022	9,605						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/13/2024	09/14/2026	1,856		286.04	17,470			29,108		29,108	15,464						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/27/2025	05/27/2027	531		284.46		4,938		9,406		9,406	4,469						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/25/2025	04/27/2027	381		283.75		3,542		6,870		6,870	3,328						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/13/2024	12/14/2026	1,213		286.91	11,310			18,849		18,849	9,703						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/11/2024	10/14/2026	1,842		285.51	17,200			30,343		30,343	15,789						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2024	06/26/2026	2,964		285.12	27,209			47,300		47,300	25,873						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/27/2023	10/27/2025	1,319		261.56	11,040			45,374		45,374	19,007						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/14/2023	04/13/2028	4,120		262.65	93,918			221,549		221,549	59,651						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/13/2023	09/14/2028	776		269.22	17,472			37,799		37,799	11,552						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/24/2025	01/27/2026	4,111		285.34		27,565		62,362		62,362	34,797						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/14/2022	04/14/2027	588		270.51	14,326			24,922		24,922	7,494						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/27/2025	03/25/2027	75		281.34		685		1,455		1,455	770						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1,799		281.34		11,942		33,381		33,381	21,439						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/14/2024	05/14/2029	8,171		282.35	191,942			314,899		314,899	120,355						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/15/2022	11/12/2027	417		256.81	9,127			24,174		24,174	6,175						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/14/2025	02/13/2026	6,993		288.58		47,423		88,390		88,390	40,967						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/25/2025	04/27/2026	5,212		283.75		34,904		87,255		87,255	52,350						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/26/2024	04/27/2026	5,755		279.42	51,456			115,844		115,844	61,806						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/26/2024	07/27/2029	194		283.48	4,675			7,406		7,406	2,852						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/14/2021	12/14/2026	265		294.35	7,496			4,640		4,640	2,472						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/14/2022	03/12/2027	973		277.62	25,002			34,020		34,020	12,439						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/14/2023	08/14/2028	19		268.67	419			908		908	279						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/14/2025	02/12/2027	412		288.58		3,856		6,099		6,099	2,243						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/14/2024	06/12/2026	3,737		285.01	34,293			59,750		59,750	32,883						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/11/2025	04/12/2030	148		283.47		3,583		5,882		5,882	2,299						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/14/2025	01/14/2030	478		280.39		11,122		20,120		20,120	8,998						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/14/2022	10/14/2027	357		252.34	7,614			21,835		21,835	4,933						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/14/2024	11/13/2026	3,945		282.15	36,172			73,253		73,253	36,607						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/14/2025	05/14/2030	85		282.28		2,038		3,489		3,489	1,452						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/24/2025	01/27/2027	228		285.34		2,113		3,811		3,811	1,699						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/12/2023	10/14/2025	3,135		264.78	26,560			100,435		100,435	45,327						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/12/2025	09/14/2027	349		298.05		3,432		3,821		3,821	389						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/27/2024	03/27/2026	144		285.57	1,320			2,185		2,185	1,265						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/27/2025	02/27/2026	1,503		284.68		10,058		23,769		23,769	13,711						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/14/2022	12/14/2027	1,233		257.97	27,443			69,537		69,537	18,121						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/13/2023	11/14/2025	1,439		266.87	12,288			43,671		43,671	20,432						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/26/2023	05/26/2028	94		266.94	2,135			4,623		4,623	1,383						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/14/2024	03/13/2026	5,985		281.86	54,321			108,453		108,453	61,049						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/26/2024	07/27/2026	2,466		283.48	22,648			42,584		42,584	22,611						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/14/2022	09/14/2027	363		258.66	8,122			20,031		20,031	5,219						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/14/2025	07/12/2030	1,754		288.50		43,364		63,439		63,439	20,074						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/27/2023	07/27/2028	217		271.81	4,968			9,937		9,937	3,267						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/14/2025	03/13/2026	3,015		280.94		19,989		56,861		56,861	36,871						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/13/2025	06/12/2026	7,196		285.17		48,427		114,124		114,124	65,697						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/14/2025	01/14/2026	3,838		280.39		25,286		74,026		74,026	48,740						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/14/2025	08/14/2026	3,614		293.86		25,063		37,947		37,947	12,883						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/12/2025	09/14/2026	5,613		298.05		39,650		47,543		47,543	7,893						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/14/2025	03/12/2027	1,523		280.94		13,953		30,043		30,043	16,090						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2022	06/25/2027	1,039		260.72	23,821			54,632		54,632	15,072						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/11/2024	10/14/2025	8,087		285.51	54,262			123,816		123,816	81,601						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/14/2023	12/14/2028	1,013		271.35	23,568			48,007		48,007	15,040						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/14/2022	01/14/2027	24		286.16	666			640		640	290						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/12/2023	05/12/2028	231		264.45	5,331			11,946		11,946	3,465						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/25/2022	11/26/2027	272		257.26	5,964			15,580		15,580	4,163						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2025	06/27/2030	541		288.21		13,244		19,616		19,616	6,371						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/27/2023	03/27/2028	99		261.88	2,254			5,361		5,361	1,524						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/14/2023	03/14/2028	424		259.45	9,427			23,722		23,722	6,203						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/14/2023	06/14/2028	33		271.48	767			1,520		1,520	482						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/14/2025	07/14/2026	2,887		288.50		19,659		39,499		39,499	19,840						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/14/2024	05/14/2026	2,168		282.35	19,645			38,734		38,734	21,133						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1,973		286.91	13,301			27,027		27,027	17,084						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/27/2024	02/27/2026	3,082		280.38	27,821			59,474		59,474	33,219						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2023	11/26/2025	2,666		268.21	22,952			78,055		78,055	37,401						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/27/2025	05/27/2026	5,164		284.46		34,522		84,279		84,279	49,758						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/24/2021	09/25/2026	55		290.66	1,554			1,108		1,108	544						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/25/2024	10/27/2026	1,754		283.90	16,235			30,382		30,382	15,559						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/27/2025	02/26/2027	1,208		284.68		11,214		20,857		20,857	9,642						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/14/2025	01/14/2027	567		280.39		5,152		11,307		11,307	6,156						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/14/2025	08/13/2027	476		293.86		4,606		6,098		6,098	1,492						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/13/2022	05/14/2027	19		269.75	447			798		798	253						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/11/2025	04/14/2026	7,514		283.47		50,268		127,137		127,137	76,869						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2025	06/25/2027	1,207		288.21		11,414		19,331		19,331	7,917						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/12/2021	11/13/2026	65		293.97	1,828			1,125		1,125	585						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/27/2022	10/27/2027	403		255.65	8,662			23,533		23,533	6,108						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/26/2024	11/26/2025	6,231		283.58	41,525			103,622		103,622	64,367						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/13/2025	06/14/2027	670		285.17		6,246		11,621		11,621	5,375						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/27/2023	09/27/2028	1,020		263.67	22,300			54,908		54,908	15,670						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/12/2024	04/14/2026	3,204		283.07	29,115			55,208		55,208	30,888						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2023	06/27/2028	552		270.02	12,695			26,211		26,211	8,338						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/27/2022	07/27/2027	497		265.80	11,814			23,693		23,693	7,077						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2025	06/26/2026	1,756		288.21		11,942		25,001		25,001	13,059						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/14/2022	06/14/2027	760		259.23	17,139			40,604		40,604	10,563						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/27/2025	08/27/2027	2,006		293.60		19,378		26,080		26,080	6,702						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/26/2024	08/27/2026	1,874		283.83	17,396			32,127		32,127	16,869						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/14/2025	04/14/2027	2,639		283.47		24,460		47,999		47,999	23,539						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/12/2024	01/14/2026	2,978		273.68	26,488			73,912		73,912	38,415						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/14/2024	06/14/2029	789		285.01	18,990			28,736		28,736	11,289						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/12/2024	07/14/2026	2,237		289.69	20,930			28,811		28,811	16,195						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/26/2021	11/27/2026	116		293.97	3,267			2,028		2,028	1,063						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/26/2025	09/27/2027	4,351		300.14		42,967		43,948		43,948	981						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/14/2024	08/14/2026	2,193		285.00	20,438			35,658		35,658	19,035						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/14/2024	11/14/2025	2,438		282.15	16,168			43,526		43,526	26,871						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/25/2022	02/26/2027	137		277.26	3,553			4,756		4,756	1,783						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/27/2024	09/27/2029	199		285.99	4,976			7,229		7,229	2,896						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2023	11/27/2028	347		268.21	7,775			17,361		17,361	5,371						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/27/2021	12/24/2026	17		292.23	480			335		335	181						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/11/2025	09/13/2030	70		298.05		1,831		2,000		2,000	168						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/14/2023	12/12/2025	2,278		271.35	20,023			60,969		60,969	30,883						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank W22LROWP2IHZNBB6K528	07/14/2022	07/14/2027	1,010		262.40	23,506			51,727		51,727	13,826						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank W22LROWP2IHZNBB6K528	12/27/2024	12/27/2029	801		284.58	19,084			30,741		30,741	12,114						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2024	07/27/2027	2,004		205.62	16,645			24,685		24,685	9,417						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2024	12/23/2025	14,716		204.75	80,146			151,128		151,128	75,785						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2023	06/12/2026	25,657		202.21	222,046			330,969		330,969	144,446						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/12/2025	24,226		195.82	204,466			429,048		429,048	193,811						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2026	21,462		195.93	177,872			376,439		376,439	161,607						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2024	01/14/2026	6,646		198.77	48,084			101,482		101,482	47,119						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2024	11/24/2027	640		206.10	5,333			7,974		7,974	2,978						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2025	08/27/2026	15,717		210.92		89,174		122,277		122,277	33,104						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2025	05/25/2028	24,603		209.04		223,206		287,362		287,362	64,156						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2026	965		195.93	7,522			16,920		16,920	7,264						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2024	09/27/2027	2,008		208.14	17,305			22,553		22,553	8,615						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2025	03/14/2028	24,183		206.76		216,000		303,250		303,250	87,250						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2024	12/14/2027	30,389		206.26	270,151			380,164		380,164	141,308						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2025	05/14/2026	16,129		207.82		89,834		143,390		143,390	53,556						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2023	05/27/2026	15,597		198.37	133,661			244,719		244,719	103,253						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2026	1,253		196.36	10,012			21,573		21,573	9,534						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2023	11/26/2025	9,526		197.67	67,976			154,511		154,511	73,350						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2025	291		195.97	2,297			5,131		5,131	2,373						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2024	04/27/2027	23,515		205.70	203,154			280,767		280,767	110,049						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2024	03/27/2026	5,933		207.50	44,439			51,969		51,969	24,383						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2024	12/23/2026	11,937		204.75	88,717			143,238		143,238	58,489						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2023	04/27/2026	25,471		197.87	219,240			408,559		408,559	174,478						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/27/2026	405		197.31	3,160			6,767		6,767	2,619						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/26/2025	540		196.17	4,261			9,435		9,435	4,344						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2024	02/26/2027	407		203.89	3,328			5,194		5,194	2,048						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2023	06/12/2026	5,593		202.21	45,579			72,152		72,152	31,490						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2023	04/27/2026	4,437		197.87	35,998			71,174		71,174	30,395						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2024	08/27/2027	1,672		206.38	14,180			20,093		20,093	7,640						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2024	09/25/2026	5,924		208.14	45,498			56,514		56,514	24,406						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/12/2027	16,807		206.76		127,185		187,565		187,565	60,380						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/14/2025	36,070		195.51	299,710			651,781		651,781	305,150						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/23/2022	12/23/2025	3,666		193.97	28,796			70,268		70,268	30,204						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2024	11/25/2026	8,510		206.10	63,846			93,359		93,359	38,978						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2024	02/12/2027	317		201.59	2,566			4,483		4,483	1,740						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2024	02/13/2026	10,779		201.59	78,445			140,239		140,239	65,862						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2025	02/14/2028	346		207.97		2,894		4,106		4,106	1,212						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2027	7,567		213.96		60,065		63,940		63,940	3,875						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2026	23,927		195.30	205,145			431,170		431,170	180,173						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2024	01/14/2027	724		198.77	5,846			11,490		11,490	4,383						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2025	02/13/2026	16,267		207.97		90,664		131,924		131,924	41,259						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2026	17,285		196.36	146,621			297,640		297,640	131,536						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2025	03/14/2028	1,625		206.76		13,675		20,378		20,378	6,703						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2024	11/13/2026	15,657		204.96	116,808			183,184		183,184	76,092						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/25/2025	09/27/2028	19,509		215.08		183,785		185,921		185,921	2,136						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2025	04/14/2026	22,667		207.53		127,008		201,053		201,053	74,045						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2025	02/14/2028	31,533		207.97		280,027		373,986		373,986	93,959						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/14/2026	1,480		196.00	11,832			25,922		25,922	11,482						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2023	03/27/2026	2,366		195.30	19,127			42,628		42,628	17,813						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2024	04/14/2027	51,671		206.15	448,449			601,452		601,452	237,687						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2024	01/14/2027	33,501		198.77	287,003			531,326		531,326	202,681						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2024	10/14/2027	183		207.30	1,558			2,158		2,158	821						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2024	06/14/2027	50,816		205.82	445,553			612,336		612,336	(139,237)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2025	03/24/2027	8,234		207.32		62,476		89,829		89,829	27,353						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/26/2023	12/23/2026	17,131		198.41	146,497			274,956		274,956	105,528						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	16,461		213.96		95,446		104,692		104,692	9,246						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2023	11/13/2026	461		197.59	3,604			7,613		7,613	2,938						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2025	05/27/2026	13,361		209.04		75,132		109,694		109,694	34,563						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2024	09/27/2027	6,890		208.14	62,953			77,370		77,370	29,556						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/12/2025	13,854		196.55	98,300			237,180		237,180	108,754						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2023	11/13/2026	27,790		197.59	231,171			459,367		459,367	177,299						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2025	04/27/2026	14,948		209.33		84,483		116,592		116,592	32,109						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2025	05/25/2028	86		209.04		736		1,006		1,006	270						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2023	11/14/2025	9,955		197.59	70,615			162,365		162,365	77,748						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2028	36,265		210.23		333,931		413,421		413,421	79,490						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/10/2025	01/14/2028	231		203.87		1,889		3,191		3,191	1,301						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2024	10/14/2025	16,961		207.30	94,580			132,804		132,804	72,084						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2023	11/25/2026	20,170		197.67	169,448			332,805		332,805	127,878						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2025	02/26/2027	7,464		206.59		56,283		83,597		83,597	27,314						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2024	12/14/2026	10,385		206.26	78,183			114,858		114,858	47,563						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2025	06/14/2028	18,921		210.08		172,912		426,677		426,677	253,764						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2025	08/25/2028	27,390		210.92		253,033		304,845		304,845	51,813						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2023	02/13/2026	28,521		196.35	239,120			490,838		490,838	214,189						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2025	29,250		195.86	244,055			519,489		519,489	242,779						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2024	04/27/2026	10,209		205.70	75,180			104,234		104,234	47,880						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2024	10/14/2027	55,784		207.30	503,034			656,576		656,576	249,912						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2024	06/25/2027	2,637		206.30	21,760			31,221		31,221	12,077						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2024	04/14/2027	1,198		206.15	9,781			13,947		13,947	5,512						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2024	12/27/2027	63		204.75	524			846		846	310						0001

STATEMENT AS OF SEPTEMBER 30, 2025 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2025	05/12/2028	27,995		207.82		251,919		341,824		341,824	89,904						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2025	02/27/2026	15,359		206.59		85,036		141,456		141,456	56,419						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2024	03/13/2026	9,613		204.73	71,045			102,567		102,567	48,256						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	20,306		210.23		114,836		163,872		163,872	49,036						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2024	07/14/2027	47,085		209.07	422,308			492,506		492,506	193,047						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/26/2023	12/23/2026	1,094		198.41	8,810			17,554		17,554	6,737						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2024	07/27/2026	8,632		205.62	64,432			92,971		92,971	40,745						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2024	04/27/2027	554		205.70	4,503			6,617		6,617	2,594						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/24/2025	07/27/2027	5,748		208.96		44,197		60,751		60,751	16,554						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2025	05/14/2027	8,021		207.82		61,012		87,032		87,032	26,020						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2023	05/14/2026	457		199.14	3,749			6,896		6,896	2,961						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2025	01/27/2026	11,337		205.53		62,677		111,325		111,325	48,648						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2024	05/27/2026	9,663		207.08	71,836			87,836		87,836	39,908						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2023	08/14/2026	36,930		200.30	313,633			535,110		535,110	220,470						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2025	34,480		195.97	289,200			608,223		608,223	281,355						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2025	06/14/2027	10,258		210.08		79,089		201,672		201,672	122,584						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2023	04/14/2026	1,602		197.84	12,997			25,717		25,717	11,056						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/27/2025	12,523		197.31	88,462			207,513		207,513	100,313						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/23/2022	12/23/2025	18,286		193.97	152,521			350,549		350,549	150,679						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/25/2025	09/25/2026	11,684		215.08		67,600		69,286		69,286	1,687						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2024	07/27/2027	12,270		205.62	108,237			151,169		151,169	57,670						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2025	04/14/2027	9,420		207.53		71,944		102,493		102,493	30,549						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2024	09/14/2027	53,218		207.24	484,173			618,931		618,931	235,226						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/10/2025	01/14/2027	8,741		203.87		64,865		110,310		110,310	45,445						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2023	12/14/2026	2,106		196.55	16,684			36,397		36,397	13,691						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2025	04/12/2028	973		207.53		8,262		11,933		11,933	3,671						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2024	02/27/2026	7,916		203.89	58,265			88,976		88,976	42,113						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2023	09/14/2026	3,910		202.55	31,442			50,871		50,871	21,271						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2025	04/27/2027	9,745		209.33		75,276		97,356		97,356	22,080						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2025	09/14/2028	1,996		213.96		17,763		19,817		19,817	2,054						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2024	12/27/2027	28,068		204.75	245,972			374,152		374,152	136,974						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2023	09/25/2026	1,517		200.38	12,008			22,013		22,013	8,951						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2024	11/24/2027	23,047		206.10	203,775			286,936		286,936	107,169						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2024	01/27/2027	14,620		199.38	125,345			226,469		226,469	86,552						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/10/2025	01/14/2026	16,368		203.87		89,765		181,360		181,360	91,595						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/12/2025	3,723		195.82	29,597			65,931		65,931	29,782						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2024	03/24/2027	1,431		207.50	11,880			15,473		15,473	6,212						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/14/2025	11,804		198.74	83,987			181,669		181,669	91,484						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2025	01/27/2028	642		205.53		5,320		8,362		8,362	3,042						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2024	04/14/2026	10,609		206.15	78,513			104,178		104,178	48,270						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2023	07/27/2026	563		202.32	4,549			7,319		7,319	3,127						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2023	06/26/2026	583		200.72	4,703			8,172		8,172	3,492						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2023	07/27/2026	13,350		202.32	114,522			173,418		173,418	74,093						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2025	08/25/2028	469		210.92		4,089		5,224		5,224	1,135						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2024	02/12/2027	44,457		201.59	381,781			627,727		627,727	243,622						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2025	07/14/2026	15,395		208.84		86,484		133,471		133,471	46,987						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/14/2026	28,689		196.00	243,476			502,627		502,627	222,625						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2025	06/14/2028	252		210.08		2,173		5,689		5,689	3,516						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2024	01/27/2026	4,735		199.38	34,362			69,931		69,931	32,433						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2024	06/26/2026	8,856		206.30	65,772			89,977		89,977	40,118						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2024	10/27/2025	14,975		207.75	83,686			111,562		111,562	58,851						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/26/2023	12/23/2025	7,258		198.41	52,272			113,002		113,002	52,909						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2024	06/25/2027	8,526		206.30	74,757			100,953		100,953	39,051						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2025	04/27/2028	23,613		209.33		215,515		270,610		270,610	55,095						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2024	05/14/2027	42,781		207.52	375,539			471,023		471,023	186,099						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2023	05/14/2026	28,176		199.14	245,201			425,178		425,178	182,582						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2024	11/12/2027	2,727		204.96	22,584			35,674		35,674	13,228						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2025	08/27/2027	7,325		210.92		57,011		71,419		71,419	14,409						0001

STATEMENT AS OF SEPTEMBER 30, 2025 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2023	12/14/2026	30,028		196.55	252,606			518,884		518,884	195,182						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2024	09/14/2027	3,870		207.24	33,203			45,007		45,007	17,105						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2023	10/14/2026	2,788		198.74	21,938			43,709		43,709	17,311						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2023	07/14/2026	31,128		200.40	266,363			445,127		445,127	187,700						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2023	03/13/2026	2,321		195.19	18,482			42,030		42,030	17,661						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2024	06/14/2027	879		205.82	7,258			10,597		10,597	(2,410)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2024	08/13/2027	47,142		204.70	419,775			607,191		607,191	228,639						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2024	05/14/2026	12,746		207.52	94,956			115,859		115,859	53,022						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2023	09/14/2026	24,310		202.55	207,793			316,274		316,274	132,247						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2028	461		210.23		4,006		5,260		5,260	1,254						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/13/2027	10,669		210.23		82,767		106,906		106,906	24,139						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/26/2025	32,589		196.17	272,981			569,005		569,005	262,016						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2025	02/12/2027	8,319		207.97		62,799		86,180		86,180	23,381						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2023	08/27/2026	3,991		199.18	31,641			60,988		60,988	24,826						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2025	06/12/2026	23,082		210.08		129,953		356,150		356,150	226,197						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2028	27,800		213.96		262,307		276,050		276,050	13,743						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2025	05/12/2028	1,145		207.82		9,710		13,983		13,983	4,273						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2023	08/14/2026	10,584		200.30	84,588			153,364		153,364	63,187						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2026	13,068		204.70	98,173			149,758		149,758	64,686						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2024	05/27/2027	13,888		207.08	121,367			152,633		152,633	60,137						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/25/2025	09/27/2027	7,593		215.08		60,258		61,044		61,044	786						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2024	10/27/2026	6,079		207.75	46,352			60,429		60,429	25,716						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2022	10/27/2025	4,616		195.86	36,250			81,972		81,972	38,309						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2025	01/27/2027	4,019		205.53		30,066		46,941		46,941	16,874						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2023	07/14/2026	2,131		200.40	17,165			30,470		30,470	12,848						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2024	06/12/2026	11,063		205.82	81,972			115,056		115,056	(12,169)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2025	06/27/2028	819		208.73		7,045		9,601		9,601	2,556						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2024	03/12/2027	2,091		204.73	17,163			25,756		25,756	10,181						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2025	06/25/2027	3,521		208.73		27,048		36,410		36,410	9,362						0001

STATEMENT AS OF SEPTEMBER 30, 2025 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2025	04/12/2028	36,771		207.53		331,185		450,807		450,807	119,622						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2025	07/27/2026	13,342		208.96		74,997		115,811		115,811	40,814						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2025	03/27/2026	17,056		207.32		94,765		151,626		151,626	56,861						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/14/2026	27,377		198.74	229,066			429,279		429,279	170,014						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2024	07/14/2026	10,542		209.07	80,005			89,923		89,923	40,165						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2025	03/27/2028	20,408		207.32		182,779		251,223		251,223	68,444						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2023	10/27/2026	17,470		197.31	144,774			291,574		291,574	112,856						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2024	03/12/2027	51,609		204.73	450,112			635,828		635,828	251,338						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2025	01/27/2028	24,979		205.53		219,735		325,231		325,231	105,496						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2024	12/12/2025	21,512		206.26	118,912			192,960		192,960	97,878						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2024	11/14/2025	21,746		204.96	119,448			216,805		216,805	113,730						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2024	07/14/2027	540		209.07	4,565			5,654		5,654	2,216						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2025	07/14/2028	23,808		208.84		216,779		284,026		284,026	67,247						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2024	03/24/2027	19,354		207.50	170,680			209,219		209,219	83,997						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2024	11/26/2025	16,477		206.10	91,013			146,649		146,649	75,631						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2024	12/14/2027	490		206.26	4,101			6,126		6,126	2,277						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/24/2025	07/27/2028	19,860		208.96		180,940		236,536		236,536	55,596						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2023	04/14/2026	26,557		197.84	228,549			426,237		426,237	183,242						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2024	01/27/2027	266		199.38	2,147			4,118		4,118	1,574						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2024	11/12/2027	37,807		204.96	332,432			494,520		494,520	183,366						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2025	06/26/2026	11,086		208.73		62,247		92,680		92,680	30,433						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2023	11/25/2026	430		197.67	3,400			7,095		7,095	2,726						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/24/2024	10/27/2027	23,822		207.75	214,292			276,096		276,096	105,055						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2024	08/27/2026	10,863		206.38	82,281			113,415		113,415	49,103						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2022	10/14/2025	1,652		195.51	12,920			29,853		29,853	13,977						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2025	05/27/2027	7,831		209.04		60,078		80,425		80,425	20,347						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2025	07/14/2027	7,116		208.84		54,685		75,282		75,282	20,597						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2023	09/25/2026	22,193		200.38	186,774			322,018		322,018	130,938						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2023	03/13/2026	26,513		195.19	224,078			480,144		480,144	201,761						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2023	08/27/2026	16,071		199.18	135,402			245,563		245,563	99,961						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2023	05/27/2026	1,674		198.37	13,512			26,259		26,259	11,080						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2024	08/13/2027	2,995		204.70	25,133			38,571		38,571	14,524						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2024	05/14/2027	24		207.52	199			265		265	105						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2024	10/14/2026	11,394		207.30	86,685			115,536		115,536	49,337						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2023	02/13/2026	591		196.35	4,663			10,167		10,167	4,437						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2024	08/27/2027	10,868		206.38	97,795			130,637		130,637	49,668						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2024	09/14/2026	12,787		207.24	97,785			127,999		127,999	55,240						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	20,991		206.76		116,312		192,693		192,693	76,381						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/10/2025	01/14/2028	41,571		203.87		361,882		575,337		575,337	213,455						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2025	02/25/2028	23,694		206.59		210,485		297,837		297,837	87,352						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2025	06/27/2028	16,567		208.73		151,115		194,164		194,164	43,049						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2023	06/26/2026	15,424		200.72	132,199			216,251		216,251	92,393						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2024	02/26/2027	15,896		203.89	138,067			202,831		202,831	79,956						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	104		135.21		358		178		178	(180)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	1,071		131.61		3,610		4,093		4,093	483						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2024	10/27/2026	43		139.85	231			78		78	(67)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2025	01/14/2026	1,979		134.93		6,809		2,652		2,652	(4,157)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2024	02/27/2026	315		139.56	1,549			202		202	(590)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	1,262		132.28		4,275		4,936		4,936	661						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2027	106		131.61		501		600		600	99						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2024	08/27/2026	740		141.98	3,759			813		813	(1,080)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2024	05/27/2026	279		140.03	1,365			281		281	(471)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2024	01/14/2026	109		138.02	534			68		68	(235)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2024	03/13/2026	64		140.59	317			36		36	(109)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/13/2027	370		132.28		1,764		2,074		2,074	310						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2025	07/27/2026	497		132.76		1,690		1,790		1,790	100						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2025	08/27/2026	604		132.55		2,048		2,324		2,324	276						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2024	06/26/2026	3,459		140.23	17,072			2,836		2,836	(5,084)						0001

STATEMENT AS OF SEPTEMBER 30, 2025 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2025	07/27/2027	234		132.76		1,113		1,247		1,247	134						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2025	02/27/2026	1,077		136.51		3,749		1,292		1,292	(2,456)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	415		132.52		1,414		1,639		1,639	226						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2025	07/14/2026	635		132.19		2,150		2,415		2,415	264						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2024	07/27/2026	389		141.54	1,953			167		167	(412)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2027	543		132.52		2,599		3,043		3,043	443						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2025	06/26/2026	2,063		132.34		6,989		7,488		7,488	499						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2025	04/27/2026	1,409		131.98		4,762		4,862		4,862	100						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2024	11/14/2025	742		138.84	2,627			59		59	(1,432)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2024	07/14/2026	113		141.95	566			35		35	(107)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2024	11/13/2026	3,263		138.84	17,441			7,048		7,048	(5,188)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2024	01/27/2026	181		138.19	888			125		125	(380)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2025	01/27/2026	161		136.83		561		143		143	(418)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2025	05/14/2027	199		130.60		928		1,206		1,206	278						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2024	10/14/2025	64		141.35	230						(77)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2025	07/27/2027	252		119.08		1,851		1,960		1,960	109						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2024	10/14/2026	1,250		145.55	11,211			613		613	(1,788)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2025	03/27/2026	1,127		126.87		7,293		2,480		2,480	(4,813)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2025	07/14/2027	519		117.47		3,764		4,352		4,352	588						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2024	09/25/2026	1,245		151.80	11,699			237		237	(1,195)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2024	06/12/2026	6,643		141.21	56,843			2,989		2,989	(12,289)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2024	01/27/2026	86		140.09	733			4		4	(125)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2025	04/14/2026	3,030		114.86		17,783		22,632		22,632	4,850						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2024	12/23/2026	992		124.98	8,209			4,415		4,415	(2,818)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2024	12/26/2025	1,752		124.98	11,169			2,558		2,558	(7,850)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/12/2027	192		125.18		1,474		932		932	(542)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2025	01/27/2027	4,645		129.83		39,919		15,141		15,141	(24,777)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2024	05/27/2026	2,777		141.18	23,598			1,083		1,083	(5,081)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2024	04/14/2026	5,175		139.71	43,597			1,242		1,242	(9,005)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2025	01/14/2027	225		124.70		1,708		1,051		1,051	(657)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2024	04/27/2026	1,502		139.86	12,642			420		420	(2,613)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	2,932		125.18		18,717		7,388		7,388	(11,329)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2025	01/14/2026	1,403		124.70		8,908		2,638		2,638	(6,269)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2025	01/27/2026	193		129.83		1,275		173		173	(1,102)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2024	07/14/2026	2,627		147.29	23,530			1,130		1,130	(4,493)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2023	10/27/2025	222		126.27	1,686			31		31	(920)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2024	08/14/2026	3,051		146.17	27,474			1,861		1,861	(5,584)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2024	11/26/2025	4,109		142.12	29,726						(5,465)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/25/2026	1,480		119.58		9,062		9,725		9,725	662						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2023	10/14/2025	1,085		132.76	8,654						(2,408)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2025	06/12/2026	2,401		115.36		14,127		18,489		18,489	4,362						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2024	02/27/2026	1,777		142.36	15,307			107		107	(2,293)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2023	12/23/2025	856		140.26	7,332			9		9	(1,121)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2025	04/27/2026	1,938		116.60		11,549		12,889		12,889	1,341						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2024	10/27/2026	1,245		140.54	11,585			1,146		1,146	(2,329)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2025	04/14/2027	2,708		114.86		19,189		24,694		24,694	5,505						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	1,755		115.66		10,353		13,006		13,006	2,653						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2025	07/27/2026	1,369		119.08		8,329		8,610		8,610	281						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2024	03/27/2026	1,651		148.99	14,908			33		33	(1,255)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2025	03/24/2027	71		126.87		554		314		314	(240)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	3,009		118.66		18,314		20,699		20,699	2,385						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2024	12/14/2026	1,644		132.61	14,432			3,880		3,880	(4,060)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2025	05/14/2027	398		113.00		2,763		4,026		4,026	1,263						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2024	01/14/2026	2,900		140.71	24,970			87		87	(3,827)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2024	11/25/2026	774		142.12	7,282			658		658	(1,331)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2024	11/14/2025	4,186		136.90	29,223			42		42	(8,915)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2025	05/14/2026	1,381		113.00		7,956		12,107		12,107	4,151						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2025	02/13/2026	2,875		130.09		19,074		2,990		2,990	(16,084)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2025	02/26/2027	1,103		128.72		8,705		4,115		4,115	(4,590)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2024	03/13/2026	3,175		145.18	27,891			127		127	(3,302)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2025	04/27/2027	386		116.60		2,781		3,242		3,242	461						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2024	12/12/2025	2,473		132.61	16,728			495		495	(7,791)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	1,783		117.81		10,752		12,496		12,496	1,744						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2024	05/14/2026	4,146		143.99	35,999			1,202		1,202	(7,048)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2024	06/26/2026	3,063		142.04	26,361			1,439		1,439	(5,574)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2024	02/13/2026	876		140.35	7,454			61		61	(1,306)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2024	10/27/2025	1,473		140.54	10,557						(2,062)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2025	02/12/2027	62		130.09		530		202		202	(327)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2023	11/14/2025	567		134.02	4,598			6		6	(1,219)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/27/2027	1,121		119.58		8,295		8,808		8,808	513						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/12/2025	2,095		139.38	17,812			21		21	(2,849)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2025	06/25/2027	1,841		117.89		13,411		14,928		14,928	1,517						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2024	11/13/2026	9,007		136.90	81,625			12,969		12,969	(19,634)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2025	08/27/2026	1,677		118.63		10,189		11,323		11,323	1,134						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2025	07/14/2026	885		117.47		5,314		6,126		6,126	812						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2024	08/27/2026	972		149.22	8,932			204		204	(1,059)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2024	07/27/2026	753		146.14	6,710			376		376	(1,325)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2025	08/27/2027	599		118.63		4,402		4,848		4,848	446						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2025	02/27/2026	963		128.72		6,324		1,387		1,387	(4,937)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2024	09/14/2026	1,322		152.05	12,462			225		225	(1,216)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2025	06/14/2027	381		115.36		2,710		3,494		3,494	783						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2024	10/14/2025	3,332		145.55	24,735						(2,499)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2025	06/26/2026	2,409		117.89		14,512		15,803		15,803	1,291						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ZBUT11V806EZRVTWT807	11/27/2023	11/26/2025	1,705		134.33	13,832			34		34	(3,682)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs ZBUT11V806EZRVTWT807	05/27/2025	05/27/2027	493		115.66		3,506		4,411		4,411	905						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/12/2025	1,999		215.10	18,533			7,996		7,996	(8,076)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/12/2026	3,309		213.94	31,718			24,357		24,357	(41,962)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2024	08/13/2027	4,484		222.36	55,633			34,973		34,973	(7,936)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/26/2025	09/27/2027	260		215.57		2,632		2,678		2,678	46						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2024	08/14/2026	4,245		222.36	43,141			19,444		19,444	(10,741)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2023	06/12/2026	1,780		213.48	19,646			13,760		13,760	(4,842)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/13/2026	3,759		213.34	34,967			24,473		24,473	(11,691)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2025	03/14/2028	2,256		219.01		27,713		23,233		23,233	(4,481)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2025	08/14/2028	3,125		214.07		38,200		40,283		40,283	2,083						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2025	08/27/2026	5,679		215.72		40,303		40,318		40,318	16						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/27/2026	114		219.51	1,278			354		354	(420)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2027	2,587		213.38	29,587			27,784		27,784	(4,527)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2022	12/26/2025	5,349		215.73	59,085			21,825		21,825	(21,397)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/14/2026	4,059		222.22	43,116			23,421		23,421	(8,889)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2023	07/27/2026	2,326		215.36	26,202			17,052		17,052	(6,072)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2025	02/13/2026	8,898		218.59		64,185		31,143		31,143	(33,042)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2023	10/27/2026	481		201.54	4,947			7,484		7,484	(722)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2027	1,808		212.40		17,741		20,267		20,267	2,526						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2024	11/14/2025	10,793		223.39	82,215			5,396		5,396	(40,905)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/12/2024	04/14/2027	2,001		211.38	22,292			22,713		22,713	(3,542)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2023	06/26/2026	2,030		213.35	22,256			16,135		16,135	(5,378)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/25/2027	1,625		211.74		15,858		18,423		18,423	2,565						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	4,713		212.40		32,633		38,975		38,975	6,342						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	9,230		222.22	69,734			11,352		11,352	(34,334)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/14/2026	4,080		204.43	42,868			56,136		56,136	(7,139)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2022	10/27/2025	2,082		213.29	22,955			8,139		8,139	(9,888)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2025	01/27/2028	5,036		218.64		63,308		51,213		51,213	(12,095)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/14/2026	1,571		219.03	17,716			4,775		4,775	(6,015)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2028	2,429		213.71		29,635		31,449		31,449	1,814						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2025	05/26/2028	2,921		210.89		28,274		40,338		40,338	12,064						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/27/2026	1,684		220.33	16,843			8,588		8,588	(4,395)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2024	06/25/2027	1,580		213.86	18,556			16,958		16,958	(2,703)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2024	05/14/2026	2,679		214.65	25,185			17,814		17,814	(7,581)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2023	12/14/2026	1,567		215.10	17,659			13,740		13,740	(3,368)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	6,142		212.16		42,348		46,492		46,492	4,144						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2024	11/27/2026	2,961		227.63	32,487			11,104		11,104	(6,336)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2027	2,612		215.14		25,683		22,909		22,909	(2,774)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2024	06/26/2026	949		213.86	9,196			7,157		7,157	(2,468)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/26/2025	09/27/2028	88		215.57		1,110		1,104		1,104	(6)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/12/2025	09/14/2027	1,528		216.66		15,756		14,972		14,972	(784)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2026	1,458		214.73	15,807			8,338		8,338	(4,912)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/26/2025	2,331		216.18	21,773			8,813		8,813	(9,116)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2023	10/27/2025	2,426		201.54	20,685			33,338		33,338	(3,931)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2024	05/14/2027	3,308		214.65	37,488			33,408		33,408	(6,020)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2025	08/25/2028	2,814		215.72		34,903		34,666		34,666	(236)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/12/2024	07/14/2026	2,160		217.64	21,291			12,979		12,979	(5,701)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2028	1,829		212.16		21,806		24,067		24,067	2,262						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2028	1,403		212.40		16,986		18,814		18,814	1,828						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2023	09/14/2026	1,565		212.08	17,198			14,684		14,684	(3,601)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/25/2028	1,343		220.34		16,694		13,071		13,071	(3,623)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2025	04/14/2027	1,853		210.50		17,784		21,362		21,362	3,578						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2025	08/27/2027	1,006		215.72		10,112		10,130		10,130	18						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2027	6,301		225.22	79,464			43,852		43,852	(11,089)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/27/2028	945		211.74		11,360		12,808		12,808	1,448						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/12/2024	07/14/2027	3,538		217.64	42,427			32,903		32,903	(6,262)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/27/2027	1,503		216.91	18,647			16,006		16,006	(2,149)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2023	09/25/2026	1,785		205.62	18,864			23,114		23,114	(3,338)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2025	04/13/2028	3,549		210.50		41,608		48,936		48,936	7,329						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2024	11/13/2026	2,789		223.39	29,904			14,251		14,251	(6,303)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2024	08/27/2026	1,594		225.22	16,442			6,105		6,105	(3,873)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	7,571		213.71		52,909		58,600		58,600	5,691						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2023	08/14/2026	6,556		213.40	73,587			56,183		56,183	(15,799)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/13/2023	10/14/2025	1,619		204.43	14,134			18,167		18,167	(3,578)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2025	03/12/2027	2,306		219.01		23,281		17,617		17,617	(5,664)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/12/2028	3,848		209.72		44,950		54,795		54,795	9,845						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2024	03/12/2027	3,900		213.34	43,846			39,896		39,896	(7,449)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/24/2026	5,684		216.91	58,321			44,622		44,622	(11,994)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2025	05/27/2026	10,110		210.89		69,290		86,942		86,942	17,652						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2022	11/14/2025	2,310		214.74	25,346			8,246		8,246	(10,533)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	5,559		211.74		38,253		46,582		46,582	8,329						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	6,233		216.91	45,157			20,320		20,320	(24,122)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2023	07/14/2026	1,469		215.15	16,400			10,707		10,707	(3,892)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2025	02/12/2027	4,890		218.59		49,067		37,069		37,069	(11,998)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/14/2027	2,075		222.22	26,876			17,965		17,965	(3,195)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/12/2025	09/14/2026	7,703		216.66		55,578		52,845		52,845	(2,733)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/26/2025	09/25/2026	5,539		215.57		39,641		41,209		41,209	1,568						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/26/2027	2,074		220.34		21,113		14,581		14,581	(6,533)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/27/2026	1,292		215.87	12,304			7,044		7,044	(4,058)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2023	04/14/2026	1,068		217.27	11,855			5,574		5,574	(3,364)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/12/2024	04/14/2026	2,985		211.38	27,575			23,881		23,881	(8,358)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2028	2,227		219.12		26,986		23,006		23,006	(3,981)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2027	2,781		212.16		27,022		30,145		30,145	3,123						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	6,910		210.72		46,883		122,577		122,577	75,694						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/12/2025	6,889		218.48	78,712			17,635		17,635	(29,001)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	8,702		209.72		58,765		79,537		79,537	20,772						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/26/2027	916		211.73	10,146			9,960		9,960	(1,713)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2024	11/26/2027	1,485		227.63	19,874			9,800		9,800	(2,376)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/11/2024	10/14/2025	10,358		225.92	77,688			104		104	(33,352)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2024	06/14/2027	3,753		213.94	43,683			39,823		39,823	(52,885)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/25/2027	1,990		219.12		19,838		15,321		15,321	(4,517)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/14/2027	3,806		210.72		36,491		89,784		89,784	53,293						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/25/2023	08/27/2026	909		211.25	10,003			8,753		8,753	(2,109)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2024	01/27/2026	2,315		213.80	21,384			12,919		12,919	(8,034)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2026	1,372		214.33	15,141			8,697		8,697	(4,321)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2024	03/25/2027	4,818		215.87	55,328			44,516		44,516	(9,346)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2027	1,048		213.71		10,349		11,236		11,236	887						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2028	2,180		215.14		25,983		24,939		24,939	(1,044)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/26/2023	05/27/2026	2,766		210.06	29,515			25,916		25,916	(7,136)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2023	04/27/2026	2,051		216.45	22,600			11,815		11,815	(6,256)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2027	2,870		209.72		27,210		34,676		34,676	7,465						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/23/2022	11/26/2025	1,036		216.24	11,558			3,294		3,294	(4,599)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2026	1,173		207.95	12,639			14,198		14,198	(2,206)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2024	01/27/2027	2,109		213.80	23,678			20,462		20,462	(4,261)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2025	04/14/2026	11,211		210.50		76,228		93,839		93,839	17,611						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2025	01/27/2027	1,633		218.64		16,779		12,148		12,148	(4,631)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	8,320		215.14		59,070		37,690		37,690	(21,380)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2024	11/26/2025	8,114		227.63	63,167			1,461		1,461	(22,719)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/24/2026	1,744		216.18	19,906			14,631		14,631	(3,749)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/13/2026	2,669		213.56	29,070			17,429		17,429	(8,568)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2024	01/14/2026	3,177		215.30	29,480			14,519		14,519	(11,659)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2023	11/13/2026	1,015		206.94	10,857			12,736		12,736	(1,877)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2025	01/27/2026	5,868		218.64		43,109		18,778		18,778	(24,331)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2024	11/12/2027	2,153		223.39	28,187			17,376		17,376	(3,445)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/25/2024	10/27/2025	4,857		224.63	36,439			583		583	(17,533)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/26/2024	04/27/2027	886		211.12	9,836			10,239		10,239	(1,532)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2025	05/27/2027	2,783		210.89		33,048		32,316		32,316	(732)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2025	02/14/2028	2,740		218.59		33,484		28,198		28,198	(5,287)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2025	08/14/2026	8,007		214.07		56,391		61,972		61,972	5,581						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/25/2024	10/27/2027	5,240		224.63	67,560			39,665		39,665	(8,593)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/14/2028	2,197		210.72		25,835		61,391		61,391	35,555						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	10,414		219.12		74,393		40,720		40,720	(33,673)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2024	05/27/2026	2,709		213.38	25,605			20,126		20,126	(7,368)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/14/2026	2,525		227.73	26,623			8,383		8,383	(5,858)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2023	11/14/2025	1,986		206.94	17,550			18,173		18,173	(5,879)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2024	01/14/2027	3,326		215.30	37,590			29,731		29,731	(6,950)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2022	10/14/2025	1,902		211.90	20,674			8,653		8,653	(8,920)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/11/2024	10/14/2026	4,736		225.92	49,862			19,324		19,324	(10,846)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/25/2024	10/27/2026	3,619		224.63	38,292			16,540		16,540	(8,288)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/12/2025	09/14/2028	3,291		216.66		42,067		39,688		39,688	(2,379)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/26/2024	04/27/2026	4,078		211.12	37,626			33,849		33,849	(11,052)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/12/2023	05/14/2026	3,083		214.05	33,792			21,923		21,923	(8,849)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2024	02/13/2026	5,317		211.04	48,358			39,502		39,502	(16,534)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2023	02/13/2026	1,142		217.09	12,598			5,004		5,004	(4,067)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	4,970		220.34		36,135		15,257		15,257	(20,878)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2024	09/27/2027	4,528		228.34	59,352			28,257		28,257	(7,743)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2025	03/13/2026	7,940		219.01		57,039		29,855		29,855	(27,184)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/11/2024	10/14/2027	2,895		225.92	37,147			20,524		20,524	(4,805)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2024	07/27/2027	1,552		220.33	18,913			13,023		13,023	(2,763)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2026	1,884		211.73	17,277			13,587		13,587	(5,823)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2025	08/13/2027	911		214.07		9,029		9,720		9,720	691						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2024	09/25/2026	3,039		228.34	32,479			9,939		9,939	(6,899)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/26/2025	1,101		207.95	9,778			9,316		9,316	(3,469)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan PBLD0EJDB5FWOLXP3B76	02/14/2024	02/12/2027	3,971		211.04	43,576			44,076		44,076	(7,425)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2024	09/14/2027	5,862		227.73	75,695			37,108		37,108	(10,142)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	3,225		6,468.54		1,723,335		2,079,886		2,079,886	356,551						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	144		5,976.97		75,384		131,681		131,681	56,297						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	73		5,405.97		40,630		98,657		98,657	58,027						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	1,857		5,861.57		925,613		1,662,328		1,662,328	736,716						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	2,758		5,525.21		1,401,285		3,429,415		3,429,415	2,028,129						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	3,476		5,949.17	1,737,366			2,557,764		2,557,764	1,115,348						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	34		6,584.29		18,392		20,584		20,584	2,192						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/25/2026	1,931		6,643.70		1,087,704		1,126,121		1,126,121	38,417						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	26		5,808.12	12,825			22,871		22,871	10,896						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	4,151		5,815.03	2,050,676			3,424,789		3,424,789	1,679,911						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	52		5,693.31		25,196		55,216		55,216	30,020						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	86		6,051.09	43,564			56,983		56,983	23,549						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2025	01/27/2026	8		6,012.28		3,987		5,780		5,780	1,793						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	61		5,949.17	30,707			45,024		45,024	19,633						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/25/2026	9		6,643.70		5,330		5,529		5,529	198						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	52		5,842.91		26,098		45,841		45,841	19,743						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	3,426		5,892.58		1,707,837		3,231,347		3,231,347	1,523,511						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	2,620		5,842.91		1,240,801		2,308,131		2,308,131	1,067,330						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	2,033		6,388.64		1,021,012		1,339,147		1,339,147	318,135						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	75		5,970.84	37,779			56,311		56,311	22,895						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	2,690		6,173.07		1,334,962		2,082,781		2,082,781	747,819						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2025	08/27/2026	46		6,481.40		24,727		29,861		29,861	5,134						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	48		6,114.63		23,886		31,955		31,955	8,070						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	23		5,861.57		11,478		20,612		20,612	9,134						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	37		6,468.54		19,797		23,928		23,928	4,131						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	131		5,815.03	64,699			107,826		107,826	52,890						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	3,068		5,921.54		1,635,634		2,847,083		2,847,083	1,211,450						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	72		5,892.58		38,024		68,350		68,350	30,326						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	35		6,173.07		18,403		27,094		27,094	8,691						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	3,779		6,268.56		1,916,028		2,764,531		2,764,531	848,504						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	3,886		5,405.97		2,147,763		5,233,724		5,233,724	3,085,961						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	45		6,268.56		23,882		32,797		32,797	8,915						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	89		5,638.94		44,663		98,405		98,405	53,742						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	2,967		5,638.94		1,504,074		3,293,013		3,293,013	1,788,939						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	2,283		6,021.63	1,138,334			1,593,375		1,593,375	678,720						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	3,330		6,114.63		1,663,330		2,228,208		2,228,208	564,878						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	63		6,021.63	31,578			44,044		44,044	18,761						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	33		5,921.54		17,795		31,031		31,031	13,236						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2025	08/27/2026	2,007		6,481.40		1,070,314		1,299,352		1,299,352	229,038						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	2,907		6,584.29		1,578,610		1,766,652		1,766,652	188,042						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	85		5,525.21		45,214		105,785		105,785	60,571						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	3,283		5,976.97		1,621,233		3,011,653		3,011,653	1,390,421						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2025	01/27/2026	2,093		6,012.28		1,062,603		1,547,183		1,547,183	484,580						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	2,747		5,808.12	1,352,984			2,432,340		2,432,340	1,158,826						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	2,977		5,693.31		1,373,306		3,172,315		3,172,315	1,799,009						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	3,666		6,051.09	1,716,809			2,440,386		2,440,386	1,008,503						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	2,331		5,970.84	1,083,082			1,745,836		1,745,836	709,819						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	20		6,388.64		10,779		13,300		13,300	2,521						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										30,953,004	36,486,017	0	105,977,918	XXX	105,977,918	40,545,415	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										30,953,004	36,486,017	0	105,977,918	XXX	105,977,918	40,545,415	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,941		0.00													
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2025 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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										30,953,004	36,486,017	0	105,977,918	XXX	105,977,918	40,545,415	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										30,953,004	36,486,017	0	105,977,918	XXX	105,977,918	40,545,415	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	144		6,523.14	(21,613)			(43,799)		(43,799)	(14,469)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	256		5,967.84	(98,588)			(186,047)		(186,047)	(90,073)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	118		6,410.07		(29,750)		(66,331)		(66,331)	(36,581)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	102		6,588.51		(22,651)		(33,317)		(33,317)	(10,666)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	169		6,104.15		(41,384)		(118,851)		(118,851)	(77,467)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	128		6,208.09		(32,417)		(72,006)		(72,006)	(39,588)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	66		6,202.28	(24,948)			(34,949)		(34,949)	(14,404)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	190		6,335.87	(50,036)			(71,053)		(71,053)	(26,382)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2025	08/27/2026	186		7,048.52		(39,973)		(63,805)		(63,805)	(23,832)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	232		5,994.85		(58,179)		(193,838)		(193,838)	(135,660)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	280		5,676.27		(110,274)		(308,447)		(308,447)	(198,173)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2025	01/27/2026	166		6,282.83		(55,638)		(85,685)		(85,685)	(30,047)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	210		6,142.52	(78,136)			(115,460)		(115,460)	(49,023)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	101		7,099.22		(19,260)		(31,350)		(31,350)	(12,090)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	478		6,217.49	(171,765)			(247,888)		(247,888)	(99,567)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	155		6,574.67		(25,510)		(75,976)		(75,976)	(50,466)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	582		5,989.48	(220,142)			(378,954)		(378,954)	(188,798)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	132		6,232.39	(47,760)			(66,732)		(66,732)	(27,210)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	166		7,160.42		(36,245)		(52,132)		(52,132)	(15,887)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	226		6,563.58	(43,352)			(55,335)		(55,335)	(15,462)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	154		6,018.20		(55,541)		(111,358)		(111,358)	(55,817)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	465		6,323.85	(93,204)			(147,888)		(147,888)	(60,938)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	144		6,275.82		(44,538)		(98,795)		(98,795)	(54,258)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	204		5,649.53		(88,347)		(231,189)		(231,189)	(142,842)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	363		6,557.94		(85,769)		(125,326)		(125,326)	(39,557)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	80		6,791.97		(26,679)		(36,208)		(36,208)	(9,529)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	126		6,295.74		(26,346)		(62,052)		(62,052)	(35,706)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	422		6,120.32	(127,227)			(219,340)		(219,340)	(107,134)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2025	01/27/2026	181		6,132.53		(77,172)		(115,441)		(115,441)	(38,269)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	403		6,352.92	(75,799)			(116,752)		(116,752)	(45,278)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	1,069		5,541.12		(502,117)		(1,307,573)		(1,307,573)	(805,456)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	597		6,207.54	(152,444)			(258,743)		(258,743)	(121,647)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	132		5,757.36		(46,175)		(135,539)		(135,539)	(89,364)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/25/2026	533		7,241.63		(121,315)		(157,195)		(157,195)	(35,880)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	386		6,262.88	(127,879)			(185,184)		(185,184)	(73,135)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	212		5,939.60		(58,848)		(187,253)		(187,253)	(128,405)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	54		6,417.97	(8,268)			(16,078)		(16,078)	(6,225)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	315		6,595.69	(50,374)			(73,904)		(73,904)	(19,922)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	77		6,164.89	(26,035)			(44,388)		(44,388)	(17,792)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	102		5,906.02		(28,427)		(92,235)		(92,235)	(63,808)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	266		6,444.41	(61,352)			(89,964)		(89,964)	(31,261)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2025	01/27/2026	34		6,312.89		(10,665)		(16,527)		(16,527)	(5,862)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	161		5,743.84		(57,828)		(168,339)		(168,339)	(110,511)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	196		6,413.04	(51,125)			(69,263)		(69,263)	(24,908)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	379		5,527.60		(180,865)		(467,891)		(467,891)	(287,027)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2025	08/27/2026	308		6,659.64		(128,336)		(166,482)		(166,482)	(38,146)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	223		6,311.96		(90,464)		(149,934)		(149,934)	(59,470)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	91		5,737.62		(40,506)		(93,123)		(93,123)	(52,617)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	162		6,324.95		(31,508)		(75,816)		(75,816)	(44,309)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	92		6,171.22		(34,121)		(70,444)		(70,444)	(36,323)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	145		6,603.58	(21,612)			(25,338)		(25,338)	(3,760)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	97		5,987.11		(23,344)		(80,550)		(80,550)	(57,205)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2025	08/27/2026	289		7,064.73		(60,188)		(97,343)		(97,343)	(37,156)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	245		7,143.95		(55,214)		(78,552)		(78,552)	(23,338)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	30		6,032.80		(10,608)		(21,412)		(21,412)	(10,805)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	69		5,945.16		(28,164)		(54,654)		(54,654)	(26,490)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	191		6,872.82		(55,684)		(78,653)		(78,653)	(22,970)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	35		6,113.99		(14,362)		(27,075)		(27,075)	(12,713)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	32		6,836.68		(4,609)		(11,505)		(11,505)	(6,896)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	133		6,484.60	(25,875)			(33,855)		(33,855)	(9,388)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	158		6,623.79	(26,533)			(32,774)		(32,774)	(7,630)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	87		5,851.96		(26,455)		(82,616)		(82,616)	(56,161)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	90		6,801.39		(18,386)		(36,179)		(36,179)	(17,793)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	529		6,469.72	(106,383)			(140,679)		(140,679)	(40,729)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	557		6,365.66		(152,005)		(328,796)		(328,796)	(176,791)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2025	01/27/2026	82		6,598.48		(14,696)		(24,465)		(24,465)	(9,769)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	553		5,974.94	(214,044)			(367,955)		(367,955)	(183,375)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	398		6,316.33	(77,813)			(154,989)		(154,989)	(68,061)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	230		6,334.52		(55,980)		(137,635)		(137,635)	(81,655)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2025	01/27/2026	73		6,568.42		(14,003)		(23,116)		(23,116)	(9,113)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	46		6,172.11	(18,019)			(25,904)		(25,904)	(10,531)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/25/2026	193		6,793.18		(89,491)		(96,095)		(96,095)	(6,604)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	151		6,548.52	(30,005)			(38,653)		(38,653)	(11,201)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	333		5,949.51		(101,710)		(279,802)		(279,802)	(178,092)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	228		6,889.00		(64,730)		(92,224)		(92,224)	(27,495)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	329		6,630.25		(141,266)		(179,462)		(179,462)	(38,196)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	224		5,835.64		(83,141)		(209,954)		(209,954)	(126,813)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	291		5,982.36	(109,174)			(207,261)		(207,261)	(100,376)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2026	99		6,373.02		(28,207)		(44,295)		(44,295)	(16,088)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	152		6,456.62		(58,787)		(91,750)		(91,750)	(32,963)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	266		6,047.76		(72,373)		(199,439)		(199,439)	(127,066)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	73		6,022.76		(28,816)		(55,321)		(55,321)	(26,505)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2025	08/27/2026	86		7,016.12		(19,697)		(30,793)		(30,793)	(11,095)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	103		5,864.11		(36,464)		(93,931)		(93,931)	(57,467)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	114		6,803.90		(28,999)		(47,293)		(47,293)	(18,294)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	156		7,012.27		(44,788)		(58,821)		(58,821)	(14,032)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	23		6,497.16		(6,859)		(12,645)		(12,645)	(5,786)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	148		6,353.64	(41,262)			(60,149)		(60,149)	(22,590)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	47		6,135.06		(13,878)		(29,523)		(29,523)	(15,645)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	177		5,959.77		(70,136)		(136,969)		(136,969)	(66,833)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	52		6,217.33	(19,188)			(26,843)		(26,843)	(11,006)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/25/2026	93		6,959.28		(34,086)		(38,554)		(38,554)	(4,468)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	422		6,039.89		(170,975)		(347,021)		(347,021)	(176,047)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	297		5,981.04		(76,490)		(251,904)		(251,904)	(175,413)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2026	248		6,463.20		(59,267)		(95,098)		(95,098)	(35,831)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	284		6,188.74		(58,976)		(181,032)		(181,032)	(122,056)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	368		6,187.22	(143,283)			(200,708)		(200,708)	(83,105)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	39		6,105.84		(12,121)		(25,376)		(25,376)	(13,254)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	133		6,227.92		(36,723)		(78,838)		(78,838)	(42,115)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	153		6,380.42		(39,045)		(94,332)		(94,332)	(55,287)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/25/2026	131		7,058.93		(40,996)		(48,344)		(48,344)	(7,348)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2024	11/14/2025	185		6,246.63	(57,483)			(83,639)		(83,639)	(33,723)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	451		5,765.82		(192,511)		(448,658)		(448,658)	(256,147)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	101		6,119.17		(19,806)		(74,078)		(74,078)	(54,272)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	626		6,084.38		(268,296)		(499,059)		(499,059)	(230,763)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	290		6,544.09	(49,616)			(61,822)		(61,822)	(13,668)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/25/2026	207		7,308.07		(41,557)		(55,964)		(55,964)	(14,407)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	954		6,634.37		(191,873)		(286,058)		(286,058)	(94,185)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	69		6,217.62		(24,288)		(48,196)		(48,196)	(23,908)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	497		5,663.34		(210,986)		(556,532)		(556,532)	(345,545)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2025	08/27/2026	209		6,643.44		(89,291)		(114,973)		(114,973)	(25,683)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	168		6,111.45		(68,538)		(136,543)		(136,543)	(68,005)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	57		6,221.64		(24,221)		(33,108)		(33,108)	(8,887)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	196		6,025.16		(81,202)		(163,539)		(163,539)	(82,337)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	296		6,260.87		(83,141)		(193,249)		(193,249)	(110,109)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	70		6,232.62	(24,645)			(35,608)		(35,608)	(14,230)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	265		6,409.60		(109,968)		(167,873)		(167,873)	(57,904)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	484		6,177.24		(91,722)		(318,733)		(318,733)	(227,010)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	197		6,105.18	(73,957)			(123,797)		(123,797)	(50,105)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	308		6,728.65		(57,482)		(127,984)		(127,984)	(70,502)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	270		6,248.41		(42,653)		(163,302)		(163,302)	(120,649)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	456		6,050.10		(103,190)		(361,088)		(361,088)	(257,898)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	339		5,811.42		(109,847)		(333,795)		(333,795)	(223,948)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	359		6,610.82	(55,179)			(81,019)		(81,019)	(21,012)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	588		6,112.77	(229,661)			(340,062)		(340,062)	(145,638)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	112		6,322.71	(34,679)			(47,996)		(47,996)	(18,663)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	361		6,378.72		(80,411)		(205,264)		(205,264)	(124,852)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	104		5,945.87	(41,950)			(71,880)		(71,880)	(35,813)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	1,005		6,054.63		(398,403)		(814,846)		(814,846)	(416,443)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	171		5,964.15		(73,724)		(137,955)		(137,955)	(64,232)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2025	08/27/2026	113		6,627.23		(49,398)		(63,256)		(63,256)	(13,858)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	87		6,481.72		(26,573)		(48,493)		(48,493)	(21,919)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	180		5,884.35		(54,801)		(167,204)		(167,204)	(112,403)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/25/2024	10/27/2025	88		6,490.57	(11,271)			(21,087)		(21,087)	(6,958)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/27/2025	08/27/2026	142		6,902.69		(39,977)		(58,245)		(58,245)	(18,268)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	301		5,751.72		(130,833)		(302,824)		(302,824)	(171,991)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	188		6,172.48		(61,810)		(135,383)		(135,383)	(73,573)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	361		6,567.92	(47,502)			(99,289)		(99,289)	(31,068)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	322		6,163.01		(63,078)		(215,374)		(215,374)	(152,296)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	158		6,678.77		(63,160)		(81,673)		(81,673)	(18,513)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	681		6,832.73		(130,505)		(264,333)		(264,333)	(133,828)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/25/2024	10/27/2025	92		5,996.88	(33,822)			(64,406)		(64,406)	(31,195)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/25/2024	10/27/2025	301		6,011.40	(107,502)			(205,730)		(205,730)	(99,633)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	338		6,682.35		(69,777)		(148,793)		(148,793)	(79,016)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	429		6,291.64		(133,210)		(275,281)		(275,281)	(142,071)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	66		6,513.69		(13,609)		(32,821)		(32,821)	(19,211)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2026	43		6,207.68		(16,261)		(24,670)		(24,670)	(8,409)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	90		6,686.45	(11,170)			(16,434)		(16,434)	(3,265)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/25/2026	230		6,826.40		(102,268)		(110,802)		(110,802)	(8,533)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2026	271		5,865.48		(80,516)		(253,800)		(253,800)	(173,284)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	99		5,822.21		(39,130)		(93,849)		(93,849)	(54,719)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	294		6,054.77		(131,215)		(240,956)		(240,956)	(109,742)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	442		5,821.41		(168,322)		(420,969)		(420,969)	(252,647)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	67		6,179.82	(22,246)			(38,116)		(38,116)	(15,228)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2026	210		6,147.56		(87,420)		(131,134)		(131,134)	(43,714)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	258		6,120.11	(94,436)			(158,792)		(158,792)	(64,151)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	85		7,043.48		(12,712)		(25,791)		(25,791)	(13,079)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/25/2026	321		7,191.81		(79,984)		(100,820)		(100,820)	(20,836)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	67		5,977.28		(20,471)		(53,770)		(53,770)	(33,299)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	464		6,963.62		(84,259)		(157,380)		(157,380)	(73,120)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	234		6,608.74	(40,720)			(50,675)		(50,675)	(12,439)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	80		6,373.69		(29,626)		(50,686)		(50,686)	(21,060)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2025	01/27/2026	68		6,192.65		(26,337)		(39,843)		(39,843)	(13,506)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	294		6,069.58		(128,767)		(237,968)		(237,968)	(109,201)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	123		6,574.32		(31,787)		(61,953)		(61,953)	(30,166)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	79		6,149.97	(27,320)			(46,364)		(46,364)	(18,638)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	337		6,470.07		(70,921)		(187,022)		(187,022)	(116,101)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	367		6,656.20	(49,802)			(73,206)		(73,206)	(16,458)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	121		6,187.24	(45,774)			(65,886)		(65,886)	(26,691)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	329		6,267.50		(130,916)		(180,160)		(180,160)	(49,244)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	19		6,284.31	(5,223)			(9,300)		(9,300)	(3,604)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	67		6,422.91		(13,624)		(36,201)		(36,201)	(22,577)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	383		6,396.53	(65,185)			(94,705)		(94,705)	(32,116)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	80		6,193.48		(20,878)		(45,965)		(45,965)	(25,087)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	95		6,125.34		(31,423)		(63,514)		(63,514)	(32,091)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	128		6,481.51		(35,112)		(50,368)		(50,368)	(15,256)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	247		5,978.80		(103,895)		(195,593)		(195,593)	(91,698)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	422		6,252.21		(172,153)		(236,203)		(236,203)	(64,050)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	498		5,974.38		(193,161)		(379,636)		(379,636)	(186,475)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	220		5,993.46		(90,578)		(171,624)		(171,624)	(81,046)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	264		6,564.33		(102,371)		(144,507)		(144,507)	(42,136)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	109		6,418.42		(20,021)		(49,080)		(49,080)	(29,059)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	320		6,437.64		(62,747)		(169,084)		(169,084)	(106,337)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	386		6,389.79		(125,422)		(176,546)		(176,546)	(51,124)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	124		7,066.88		(25,228)		(40,136)		(40,136)	(14,908)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	126		6,895.42		(20,890)		(45,045)		(45,045)	(24,156)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	89		6,790.38		(14,418)		(34,185)		(34,185)	(19,767)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/27/2025	08/27/2026	153		6,886.49		(44,432)		(64,212)		(64,212)	(19,780)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	240		6,548.36		(95,641)		(133,701)		(133,701)	(38,060)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2025	09/25/2026	223		6,809.79		(101,381)		(109,358)		(109,358)	(7,977)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2026	398		5,919.54		(107,979)		(353,841)		(353,841)	(245,861)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	159		6,692.10		(49,994)		(75,572)		(75,572)	(25,579)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	211		7,127.49		(48,982)		(68,931)		(68,931)	(19,949)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2026	171		6,162.59		(69,746)		(104,915)		(104,915)	(35,169)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	195		6,368.77		(33,941)		(84,518)		(84,518)	(50,578)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/25/2024	10/27/2025	107		5,938.80	(43,097)			(80,775)		(80,775)	(39,061)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/25/2024	10/27/2025	570		6,388.93	(93,976)			(184,840)		(184,840)	(74,867)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2025	02/13/2026	147		6,236.92		(61,312)		(84,015)		(84,015)	(22,703)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2026	133		6,478.23		(30,837)		(49,672)		(49,672)	(18,835)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	39		5,792.94		(15,581)		(38,251)		(38,251)	(22,670)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	506		6,342.83		(195,999)		(329,874)		(329,874)	(133,874)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	127		6,580.56	(21,060)			(30,913)		(30,913)	(8,636)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	314		6,359.80		(65,947)		(154,737)		(154,737)	(88,790)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/11/2024	10/14/2025	231		6,469.22	(33,084)			(41,453)		(41,453)	(8,537)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/11/2024	10/14/2025	117		5,960.41	(46,522)			(79,847)		(79,847)	(39,796)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/25/2024	10/27/2025	145		6,200.17	(36,545)			(72,572)		(72,572)	(34,107)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	390		7,226.26		(74,556)		(112,322)		(112,322)	(37,766)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	196		6,748.90		(85,665)		(99,951)		(99,951)	(14,286)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	209		6,798.28		(84,746)		(101,124)		(101,124)	(16,377)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/25/2024	10/27/2025	230		6,113.05	(68,383)			(133,970)		(133,970)	(64,357)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	915		6,141.34		(355,743)		(721,168)		(721,168)	(365,426)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/14/2025	02/13/2026	119		6,298.07		(45,001)		(62,358)		(62,358)	(17,357)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	38		6,290.76		(11,622)		(26,069)		(26,069)	(14,448)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	68		6,493.29	(11,018)			(21,916)		(21,916)	(7,463)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2026	116		6,553.39		(22,876)		(37,613)		(37,613)	(14,737)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2026	70		5,933.05		(18,461)		(61,104)		(61,104)	(42,642)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	210		5,892.69		(74,240)		(185,148)		(185,148)	(110,908)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2025	08/27/2026	154		6,789.27		(52,495)		(72,097)		(72,097)	(19,602)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2024	11/14/2025	259		6,529.21	(45,818)			(57,848)		(57,848)	(13,673)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	182		6,345.15		(39,559)		(91,838)		(91,838)	(52,279)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	184		6,532.38		(75,267)		(104,444)		(104,444)	(29,177)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	90		6,393.45		(19,427)		(50,240)		(50,240)	(30,812)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	532		7,050.71		(111,267)		(175,060)		(175,060)	(63,793)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	190		6,947.65		(35,863)		(65,978)		(65,978)	(30,116)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	572		7,176.88		(120,740)		(175,635)		(175,635)	(54,895)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	268		6,581.99		(84,078)		(140,608)		(140,608)	(56,530)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	315		6,765.36		(133,915)		(158,015)		(158,015)	(24,101)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	127		5,787.66		(45,183)		(128,777)		(128,777)	(83,594)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2025	08/27/2026	145		7,129.54		(26,480)		(44,843)		(44,843)	(18,363)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	61		6,383.38		(10,235)		(25,804)		(25,804)	(15,569)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	73		5,878.34		(25,196)		(65,581)		(65,581)	(40,385)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	671		6,646.42		(281,248)		(359,367)		(359,367)	(78,119)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2026	128		5,608.69		(55,203)		(148,801)		(148,801)	(93,598)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	815		6,202.37	(300,620)			(433,302)		(433,302)	(174,839)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	110		6,345.37	(20,129)			(39,851)		(39,851)	(17,022)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2026	226		6,523.32		(47,534)		(77,530)		(77,530)	(29,996)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	115		6,680.23		(20,968)		(31,676)		(31,676)	(10,708)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	166		6,157.12	(67,497)			(94,714)		(94,714)	(39,545)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	234		5,690.97		(95,820)		(256,871)		(256,871)	(161,051)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	320		6,529.84		(58,673)		(165,401)		(165,401)	(106,728)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	213		5,807.18		(83,034)		(205,725)		(205,725)	(122,691)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/11/2024	10/14/2025	293		6,018.56	(105,742)			(182,418)		(182,418)	(90,710)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	557		6,425.27		(226,223)		(347,766)		(347,766)	(121,544)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	37		6,684.01	(5,370)			(6,351)		(6,351)	(1,098)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	232		6,083.03	(95,109)			(141,007)		(141,007)	(60,791)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	643		6,118.25		(153,704)		(446,133)		(446,133)	(292,429)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2024	12/12/2025	78		6,247.75	(26,467)			(38,291)		(38,291)	(15,217)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	96		6,202.81		(34,324)		(67,586)		(67,586)	(33,262)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	79		6,286.53		(19,428)		(43,324)		(43,324)	(23,897)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	203		7,131.57		(36,126)		(60,215)		(60,215)	(24,089)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/25/2024	10/27/2025	107		5,953.32	(41,968)			(78,977)		(78,977)	(38,219)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	513		6,327.40		(202,371)		(340,016)		(340,016)	(137,644)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2026	374		5,554.63		(172,708)		(452,788)		(452,788)	(280,080)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	241		6,897.04		(83,810)		(104,026)		(104,026)	(20,216)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	421		6,157.39	(152,809)			(225,461)		(225,461)	(95,228)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	184		6,926.76		(28,312)		(63,094)		(63,094)	(34,782)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2025	05/14/2026	251		6,526.03		(40,091)		(118,392)		(118,392)	(78,301)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	637		6,440.95		(252,192)		(390,594)		(390,594)	(138,402)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	169		6,710.81		(28,670)		(43,660)		(43,660)	(14,990)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2025	02/13/2026	38		6,695.52		(6,630)		(10,052)		(10,052)	(3,422)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	116		6,589.75		(28,972)		(57,148)		(57,148)	(28,176)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	325		6,135.04	(115,956)			(195,860)		(195,860)	(78,948)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	74		6,174.64		(15,816)		(47,988)		(47,988)	(32,172)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	178		6,365.47		(46,578)		(111,059)		(111,059)	(64,481)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	149		6,787.93		(39,306)		(63,339)		(63,339)	(24,033)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	132		6,614.08		(57,798)		(73,016)		(73,016)	(15,218)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	86		6,052.07		(32,183)		(62,651)		(62,651)	(30,468)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2024	11/14/2025	295		6,097.90	(117,926)			(174,743)		(174,743)	(75,104)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	163		6,514.90		(31,001)		(85,883)		(85,883)	(54,882)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2025	09/14/2026	204		6,732.44		(90,725)		(105,964)		(105,964)	(15,239)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	145		6,172.17	(57,838)			(81,145)		(81,145)	(33,745)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	126		6,049.14		(31,787)		(95,690)		(95,690)	(63,903)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/25/2025	07/27/2026	183		6,899.73		(38,282)		(67,448)		(67,448)	(29,166)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2025	03/27/2026	348		6,106.07		(77,814)		(248,679)		(248,679)	(170,864)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	123		6,427.20		(18,407)		(48,199)		(48,199)	(29,792)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/27/2025	08/27/2026	221		7,032.32		(49,009)		(77,499)		(77,499)	(28,490)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	106		6,433.58	(20,149)			(38,622)		(38,622)	(13,818)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	137		6,269.38	(37,973)			(67,214)		(67,214)	(26,186)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/26/2024	11/26/2025	185		6,142.06	(77,200)			(108,364)		(108,364)	(45,401)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	277		6,358.94	(63,138)			(116,267)		(116,267)	(43,603)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	219		6,619.49		(32,082)		(101,351)		(101,351)	(69,269)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2024	12/26/2025	217		6,508.22	(33,971)			(68,210)		(68,210)	(22,891)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	236		7,018.37		(52,651)		(81,048)		(81,048)	(28,397)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	175		6,558.11		(32,735)		(81,904)		(81,904)	(49,169)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2025	02/27/2026	149		6,008.11		(60,190)		(114,791)		(114,791)	(54,601)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	256		6,660.35		(69,719)		(122,758)		(122,758)	(53,039)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/25/2025	04/27/2026	217		6,036.29		(50,516)		(174,463)		(174,463)	(123,947)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2025	03/13/2026	312		5,779.91		(130,511)		(306,293)		(306,293)	(175,782)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/13/2025	06/12/2026	402		6,126.39		(159,814)		(321,136)		(321,136)	(161,322)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	97		6,676.02		(25,782)		(45,895)		(45,895)	(20,113)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	205		6,281.13		(44,147)		(102,879)		(102,879)	(58,732)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2026	242		6,508.29		(52,547)		(85,355)		(85,355)	(32,808)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	281		6,339.56		(52,614)		(128,044)		(128,044)	(75,431)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2025	06/26/2026	251		6,744.08		(45,196)		(102,173)		(102,173)	(56,977)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2025	01/14/2026	245		5,988.98		(92,658)		(183,322)		(183,322)	(90,665)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2025	08/14/2026	238		6,775.80		(81,854)		(110,248)		(110,248)	(28,394)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2025	07/14/2026	467		6,770.04		(102,311)		(195,861)		(195,861)	(93,551)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2025	05/27/2026	309		6,469.28		(69,176)		(161,105)		(161,105)	(91,929)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/26/2024	11/26/2025	55		6,714.12	(7,582)			(8,711)		(8,711)	(1,196)						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(5,239,328)	(15,744,878)	0	(40,099,426)	XXX	(40,099,426)	(19,468,002)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(5,239,328)	(15,744,878)	0	(40,099,426)	XXX	(40,099,426)	(19,468,002)	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										(5,239,328)	(15,744,878)	0	(40,099,426)	XXX	(40,099,426)	(19,468,002)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(5,239,328)	(15,744,878)	0	(40,099,426)	XXX	(40,099,426)	(19,468,002)	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										25,713,676	20,741,139	0	65,878,492	XXX	65,878,492	21,077,413	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										25,713,676	20,741,139	0	65,878,492	XXX	65,878,492	21,077,413	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 B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFSU	36	1,800	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/19/2025	NYF 549300R4IG1TWPZT5U32	06/16/2025	2,657.2000	2,785.3000						(230,651)	(230,651)	(210,737)	0001	50
NQU5	6	120	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2025	CME 549300R4IG1TWPZT5U32	06/16/2025	21,870.0000	24,902.0000						(363,828)	(363,828)	(35,123)	0001	20
RTYU	40	2,000	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/19/2025	CME 549300R4IG1TWPZT5U32	06/16/2025	2,118.6500	2,455.5000						(673,623)	(673,623)	(234,152)	0001	50
ESU5	38	1,900	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2025	CME 549300R4IG1TWPZT5U32	06/16/2025	6,032.4500	6,738.7500						(1,342,043)	(1,342,043)	(222,444)	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	(2,610,145)	(2,610,145)	(702,455)	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	(2,610,145)	(2,610,145)	(702,455)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	(2,610,145)	(2,610,145)	(702,455)	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												0	0	0	0	0	(2,610,145)	(2,610,145)	(702,455)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	2,149,360	(2,851,815)	(702,455)
Total Net Cash Deposits	2,149,360	(2,851,815)	(702,455)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the change in the Guarantee Life Withdrawal Benefit liability value due to changes in equity indices or Exchange Traded Funds.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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	(702,455)	0		0	0	(702,455)	(702,455)
Barclays G5GSEF7VJP5I7OUK5573	Y	Y			13,020,747	(8,633,580)	4,387,167	13,020,747	(8,633,580)	4,387,167		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	40,640,000		49,097,857	(7,775,451)	682,406	49,097,857	(7,775,451)	682,406		
Wells Fargo PBLD0EJDB5FWOLXP3B76	Y	Y	3,310,000		7,682,006	(4,576,191)	0	7,682,006	(4,576,191)	0		
JP Morgan ZBUT11V806EZRVTWT807	Y	Y	11,750,000		31,409,419	(19,114,204)	545,215	31,409,419	(19,114,204)	545,215		
Citibank E57ODZWZ7FF32TWEFA76	Y	Y			4,767,889		4,767,889	4,767,889		4,767,889		
0299999999. Total NAIC 1 Designation			55,700,000	0	105,977,918	(40,099,426)	10,382,677	105,977,918	(40,099,426)	10,382,677	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			55,700,000	0	105,977,918	(40,801,881)	10,382,677	105,977,918	(40,099,426)	10,382,677	(702,455)	(702,455)
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					105,977,918	(40,801,881)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	40,640,000	40,640,000	XXX		V
JP Morgan	ZBUT11V806EZRVTWT807	Cash	000000-00-0	Cash	11,750,000	11,750,000	XXX		V
Wells Fargo	PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	3,310,000	3,310,000	XXX		V
0299999999 - Total					55,700,000	55,700,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(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 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-YE-1	DFC AGENCY		1.A	3,127,033	3,127,033	06/15/2034
690353-Z8-3	DFC AGENCY DEBENTURES		1.A	3,626,226	3,626,226	07/07/2040
0019999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - U.S. Government Obligations (Exempt from RBC)				6,753,259	6,753,259	XXX
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.E FE	2,900,000	2,900,000	09/01/2031
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	4,000,000	4,000,000	06/30/2028
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	2,000,000	2,000,000	06/30/2028
0059999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Municipal Bonds - Special Revenues				8,900,000	8,900,000	XXX
00155B-AA-6	AKM ISSUING TRUST		1.B FE	4,000,000	4,000,000	08/01/2073
02665W-FM-8	AMERICAN HONDA FINANCE		1.G FE	2,850,715	2,850,000	01/12/2026
02665W-GA-3	AMERICAN HONDA FINANCE		1.G FE	1,826,481	1,825,000	12/11/2026
02665W-GM-7	AMERICAN HONDA FINANCE		1.G FE	1,828,159	1,825,000	03/08/2027
05565E-CN-3	BMW US Capital LLC		1.F FE	1,803,160	1,800,000	08/13/2026
06367U-EQ-6	BANK OF MONTREAL		1.C FE	3,400,000	3,400,000	08/21/2026
07330M-AA-5	BRANCH BANKING & TRUST		1.G FE	2,097,491	2,096,116	10/30/2026
07911E-AA-0	BELLEVUE 10 APTS LLC		1.D FE	2,800,000	2,800,000	04/01/2060
08576P-AH-4	BERRY GLOBAL INC		2.B FE	1,487,068	1,485,680	01/15/2026
092113-AL-3	BLACK HILLS CORP		2.B FE	490,964	491,128	01/15/2026
125896-BP-4	CMS ENERGY CORP		2.B FE	1,734,955	1,734,399	11/15/2025
17325F-BH-0	CITIBANK NA		1.E FE	1,127,839	1,125,000	08/06/2026
29364G-AJ-2	Entergy Corp		2.B FE	543,020	543,043	09/01/2026
30040W-AN-8	EVERSOURCE ENERGY		2.B FE	453,816	453,970	08/15/2026
31664Q-AA-2	5TH AND MENDOCINO PARTNE		1.B FE	1,570,000	1,570,000	03/01/2063
35087M-AA-1	412 MADISON LLC		1.B FE	5,500,000	5,500,000	06/01/2062
378272-BX-5	GLENCORE FUNDING LLC		2.A FE	570,491	570,000	10/01/2026
402740-AB-0	GULFSTREAM NATURAL GAS		2.B FE	2,967,416	2,968,900	11/01/2025
437076-CY-6	HOME DEPOT		1.F FE	1,200,360	1,200,000	12/24/2025
476556-DC-6	JERSEY CENTRAL PWR & LT		1.G FE	567,933	567,401	01/15/2026
52637H-AA-2	LEO@CARTERSVILLE LLC		1.B FE	2,500,000	2,500,000	04/01/2062
539439-AM-1	LLOYDS BANKING GROUP PLC		2.A FE	3,748,431	3,746,811	12/10/2025
58769J-AV-9	MERCEDES-BENZ FIN NA		1.F FE	1,602,085	1,600,000	07/31/2026
60700J-CU-7	MIZUHO MARKETS CAYMAN		1.F FE	2,806,042	2,800,000	08/14/2026
60700J-DA-0	MIZUHO MARKETS CAYMAN		1.E FE	2,399,937	2,400,000	11/28/2025
63305M-QF-1	NATIONAL BANK OF CANADA		1.D FE	2,498,577	2,500,000	08/18/2027
63743H-FV-9	NATIONAL RURAL UTILITIES		1.F FE	3,701,299	3,700,000	12/03/2025
64953B-BU-1	NEW YORK LIFE GLOBAL		1.B FE	2,501,528	2,500,000	02/05/2027
780082-AD-5	ROYAL BANK OF CANADA		1.G FE	3,102,268	3,099,612	01/27/2026
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP		2.A FE	409,378	409,462	10/20/2025
832724-AB-4	SMURFIT KAPPA TREASURY		2.B FE	2,008,692	2,007,233	11/20/2025
857449-AD-4	STATE STREET BANK & TRUST		1.C FE	2,002,221	2,000,000	11/25/2026
89236T-ML-6	TOYOTA		1.E FE	637,359	635,000	08/07/2026
89236T-MR-3	TOYOTA		1.E FE	2,001,363	2,000,000	04/10/2026
91324P-FE-7	UNITEDHEALTH GROUP INC		1.F FE	951,074	950,000	07/15/2026
928668-CJ-9	VOLKSWAGEN GROUP AMERICA		2.A FE	802,440	800,000	08/14/2026
94974B-FY-1	WELLS FARGO CO		2.B FE	2,496,217	2,492,887	06/03/2026
0089999999. Subtotal - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - Corporate Bonds (Unaffiliated)				74,988,779	74,946,642	XXX
0489999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - (Unaffiliated)				90,642,038	90,599,901	XXX
0499999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1) - (Affiliated)				0	0	XXX
0509999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1)				90,642,038	90,599,901	XXX
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMI		2.A FE	3,185,000	3,185,000	03/01/2057
1079999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2) - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)				3,185,000	3,185,000	XXX
1889999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2) - (Unaffiliated)				3,185,000	3,185,000	XXX
1899999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2) - (Affiliated)				0	0	XXX
1909999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2)				3,185,000	3,185,000	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities				93,827,038	93,784,901	XXX
4109999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks				0	0	XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Key Bank Money Market Account			4,050,000	4,050,000	
000000-00-0	Huntington Bank Money Market Account			4,049,699	4,049,699	
000000-00-0	Fifth Third Money Market Account			4,050,000	4,050,000	
9609999999. Subtotal - Cash (Schedule E Part 1)				12,149,699	12,149,699	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			852,672	852,672	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2)				852,672	852,672	XXX
9999999999 - Totals				106,829,409	106,787,272	XXX

General Interrogatories:

1.	Total activity for the year	Fair Value $ (24,951,459)	Book/Adjusted Carrying Value $	(24,922,873)
2.	Average balance for the year	Fair Value $ 125,408,186	Book/Adjusted Carrying Value $	125,468,968

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	2,803,762	5,110,906	2,602,805	XXX.
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	478,119	478,119	478,119	XXX.
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	5,502,947	7,431,659	7,761,010	XXX.
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	4,079,052	4,078,594	4,049,675	XXX.
JP MORGAN/CHASE	NEW YORK, NY		0.000	0	0	(22,100,949)	(14,849,821)	(13,059,107)	XXX.
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	4,121,334	4,121,592	4,121,850	XXX.
NORTHERN TRUST	CHICAGO, IL		0.000	0	0	264,679	249,978	249,978	XXX.
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	62,592	77,795	113,082	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(4,788,465)	6,698,822	6,317,414	XXX
0299998. Deposits in ... depositories that 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	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(4,788,465)	6,698,822	6,317,414	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(4,788,465)	6,698,822	6,317,414	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	AMEREN CORPORATION CP		09/30/2025	4.200	10/01/2025	1,099,872	128	0
	CAMDEN PROPERTY TRUST CP		09/30/2025	4.150	10/01/2025	1,099,873	127	0
	LENNOX INTERNATIONAL INC CP		09/30/2025	4.250	10/01/2025	1,199,858	142	0
	PHMORR CP		09/30/2025	4.150	10/01/2025	1,299,850	150	0
	UNION ELECTRIC CO CP		09/30/2025	4.200	10/01/2025	1,099,872	128	0
	WISCONSIN GAS CO CP		09/30/2025	4.160	10/01/2025	1,099,873	127	0
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						6,899,198	802	0
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						6,899,198	802	0
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						6,899,198	802	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	12/26/2013	0.000		30,000	0	1,406
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	1,406
X9USDD-GC-M	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/29/2025	0.000		8,466,126	0	1,569
8309999999. Subtotal - All Other Money Market Mutual Funds						8,466,126	0	1,569
8589999999. Total Cash Equivalents (Unaffiliated)						15,395,324	802	2,975
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						15,395,324	802	2,975