6604420222201001003

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

MIDLAND NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 00431 (Current Period), 00431 (Prior Period) NAIC Company Code 66044 Employer's ID Number 46-0164570

Organized under the Laws of Iowa, State of Domicile or Port of Entry Iowa

Country of Domicile United States

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

Incorporated/Organized 08/30/1906 Commenced Business 09/04/1906

Statutory Home Office 8300 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

Main Administrative Office 8300 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code), 515-440-5500 (Area Code) (Telephone Number)

Mail Address 8300 Mills Civic Parkway (Street and Number or P O. Box), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8300 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code), 515-440-5500 (Area Code) (Telephone Number)

Internet Web Site Address www.midlandnational.com

Statutory Statement Contact Daniel E Edsen (Name), 515-440-5500 (Area Code) (Telephone Number) (Extension)

DEDSEN@SFGMEMBERS.COM (E-mail Address), 877-586-0249 (FAX Number)

OFFICERS

Name	Title	Name	Title
Esfandyar Eruch Dinshaw	President, Chairman and Chief Executive Officer	Brian Darrel Hansen	SVP, General Counsel & Secretary
David Christopher Attaway	SVP, Chief Financial Officer & Treasurer	Eric Yung Hsi Lin	SVP & Corporate Actuary

OTHER OFFICERS

Gerald Robert Blair #	President - Sammons Life Insurance Group	William Leo Lowe	President, Sammons Institutional Group
Ronovan Gustav Ottenbacher	President, Sammons Corporate Markets	Teri Lee Ross	President, Shared Services
Robert Ray TeKolste	President, SIAG	Anne Margaret Cooper	SVP & Chief Human Resources Officer
John David Melvin	SVP & Chief Investment Officer		

DIRECTORS OR TRUSTEES

Darron Kelly Ash	Willard Bunn III	James Roderick Clark	Thomas Joseph Corcoran Jr.
Esfandyar Eruch Dinshaw	George Ashton Fisk	William Denby Heinz	Heather Lynn Kreager
William Leo Lowe	Michael Milo Masterson	Robert Ray TeKolste #	Susan Twine Deakins #

State of Iowa

County of Dallas 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.

Esfandyar Eruch Dinshaw	Brian Darrel Hansen	David Christopher Attaway
President, Chairman and Chief Executive Officer	SVP, General Counsel & Secretary	SVP, Chief Financial Officer & Treasurer

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

Subscribed and sworn to before me this 27 day of Oct 2022

DEBRA KAY NEFF
Commission Number 805626
My Commission Expires
August 01, 2023

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	55,870,016,302		55,870,016,302	52,703,582,945
2. Stocks:				
2.1 Preferred stocks	1,712,704,302		1,712,704,302	1,920,571,729
2.2 Common stocks	641,695,264		641,695,264	871,533,901
3. Mortgage loans on real estate:				
3.1 First liens	3,725,374,254		3,725,374,254	3,633,080,543
3.2 Other than first liens			0	30,253,625
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	98,406,987		98,406,987	100,145,076
4.2 Properties held for the production of income (less $ encumbrances)			0	0
4.3 Properties held for sale (less $ encumbrances)			0	0
5. Cash ($ 354,936,324), cash equivalents ($ 0) and short-term investments ($ 273,227,179)	628,163,503		628,163,503	2,053,849,828
6. Contract loans (including $ premium notes)	449,858,616	1,567,233	448,291,382	416,799,540
7. Derivatives	562,137,451		562,137,451	519,979,352
8. Other invested assets	3,636,621,028	321,116	3,636,299,912	3,129,990,904
9. Receivables for securities	35,167,558		35,167,558	4,863,902
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	15,787,632	0	15,787,632	1,385,000
12. Subtotals, cash and invested assets (Lines 1 to 11)	67,375,932,898	1,888,350	67,374,044,548	65,386,036,346
13. Title plants less $ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	624,518,928		624,518,928	520,054,641
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	17,895,455	13,447,834	4,447,620	5,282,334
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	157,375,788		157,375,788	159,539,280
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	37,687,818	8,160,250	29,527,568	19,900,674
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	39,847,649		39,847,649	14,735,685
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	113,187,344		113,187,344	0
18.2 Net deferred tax asset	601,061,335	212,313,389	388,747,946	339,237,888
19. Guaranty funds receivable or on deposit	572,671		572,671	620,433
20. Electronic data processing equipment and software	31,905,513	27,541,228	4,364,285	4,358,493
21. Furniture and equipment, including health care delivery assets ($)	894,222	894,222	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	20,771,029		20,771,029	28,964,952
24. Health care ($) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	1,766,103,447	32,808,651	1,733,294,796	1,304,150,539
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	70,787,754,097	297,053,924	70,490,700,173	67,782,881,265
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,994,011,800		5,994,011,800	6,530,758,836
28. Total (Lines 26 and 27)	76,781,765,897	297,053,924	76,484,711,973	74,313,640,100
DETAILS OF WRITE-INS				
1101. Receivable from central clearinghouse	15,787,632		15,787,632	0
1102. Collateral asset			0	1,385,000
1103.			0	0
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)	15,787,632	0	15,787,632	1,385,000
2501. Company owned life insurance	1,729,898,542		1,729,898,542	1,300,480,726
2502. Miscellaneous assets	26,818,557	26,818,557	0	0
2503. Funding allowance	4,856,005	4,856,005	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	4,530,344	1,134,090	3,396,254	3,669,813
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,766,103,447	32,808,651	1,733,294,796	1,304,150,539

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 45,011,342,045 less $ included in Line 6.3 (including $ 906,966,118 Modco Reserve)	45,011,342,045	43,928,138,213
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	111,005	111,005
3.	Liability for deposit-type contracts (including $ Modco Reserve)	519,535,927	585,758,726
4.	Contract claims:		
	4.1 Life	246,393,647	240,682,768
	4.2 Accident and health	323,838	323,838
5.	Policyholders' dividends/refunds to members $ 79 and coupons $ due and unpaid	79	478
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)	674,736	688,180
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		0
	6.3 Coupons and similar benefits (including $ Modco)	1,152	1,021
7.	Amount provisionally held for deferred dividend policies not included in Line 6		0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	2,637,823	2,430,883
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		0
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		0
	9.3 Other amounts payable on reinsurance, including $ 4,461,668 assumed and $ 27,505,729 ceded	31,967,397	48,214,100
	9.4 Interest Maintenance Reserve	0	85,174,221
10.	Commissions to agents due or accrued-life and annuity contracts $ 23,994 , accident and health $ and deposit-type contract funds $	23,994	1,998,498
11.	Commissions and expense allowances payable on reinsurance assumed		0
12.	General expenses due or accrued	114,669,220	134,742,187
13.	Transfers to Separate Accounts due or accrued (net) (including $ (32,102,492) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(28,372,829)	(43,889,994)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	4,789,806	34,002,332
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		56,525,095
15.2	Net deferred tax liability		0
16.	Unearned investment income	1,285,003	2,173,255
17.	Amounts withheld or retained by reporting entity as agent or trustee	3,363,565	3,517,655
18.	Amounts held for agents' account, including $ 204,939 agents' credit balances	204,939	68,197
19.	Remittances and items not allocated	395,461,310	735,709,257
20.	Net adjustment in assets and liabilities due to foreign exchange rates		0
21.	Liability for benefits for employees and agents if not included above	196,258	202,353
22.	Borrowed money $ and interest thereon $ 4,901,918	4,901,918	0
23.	Dividends to stockholders declared and unpaid		0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	536,924,627	689,593,259
	24.02 Reinsurance in unauthorized and certified ($) companies	246,352	246,352
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 6,330,983,995) reinsurers	6,330,983,995	3,915,683,193
	24.04 Payable to parent, subsidiaries and affiliates	2,646,268	2,526,739
	24.05 Drafts outstanding		0
	24.06 Liability for amounts held under uninsured plans		0
	24.07 Funds held under coinsurance	3,834,704,465	3,993,393,976
	24.08 Derivatives	238,910,133	158,438,233
	24.09 Payable for securities	146,366,609	184,504,415
	24.10 Payable for securities lending	4,882,438,585	4,508,905,288
	24.11 Capital notes $ and interest thereon $		0
25.	Aggregate write-ins for liabilities	3,269,800,446	3,554,609,007
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	65,552,532,314	62,824,472,732
27.	From Separate Accounts statement	5,640,311,433	6,240,725,056
28.	Total liabilities (Lines 26 and 27)	71,192,843,747	69,065,197,788
29.	Common capital stock	2,549,439	2,549,439
30.	Preferred capital stock		0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	1,237,000,000	1,037,000,000
33.	Gross paid in and contributed surplus	793,927,235	793,927,235
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	3,258,391,552	3,414,965,638
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		0
	36.2 shares preferred (value included in Line 30 $)		0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $ 343,700,367 in Separate Accounts Statement)	5,289,318,787	5,245,892,874
38.	Totals of Lines 29, 30 and 37	5,291,868,226	5,248,442,313
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	76,484,711,973	74,313,640,100
	DETAILS OF WRITE-INS		
2501.	FHLB advances	3,072,795,000	3,072,795,000
2502.	Agent non-qualified deferred compensation	77,284,419	97,755,216
2503.	Derivative collateral liability	76,384,760	350,758,995
2598.	Summary of remaining write-ins for Line 25 from overflow page	43,336,267	33,299,797
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,269,800,446	3,554,609,007
3101.			0
3102.			0
3103.			0
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.			0
3402.			0
3403.			0
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)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,018,090,392	5,483,047,512	4,077,708,894
2.	Considerations for supplementary contracts with life contingencies	7,195,381	8,982,563	14,077,697
3.	Net investment income	1,678,849,268	2,491,175,281	3,450,756,219
4.	Amortization of Interest Maintenance Reserve (IMR)	14,282,490	17,287,045	23,475,942
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	53,666,587	37,294,517	51,742,570
6.	Commissions and expense allowances on reinsurance ceded	313,920,862	52,790,622	243,438,178
7.	Reserve adjustments on reinsurance ceded	(268,965,085)	(1,467,020,757)	(1,576,570,293)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	23,756,535	23,698,520	32,464,309
	8.2 Charges and fees for deposit-type contracts		0	0
	8.3 Aggregate write-ins for miscellaneous income	57,171,311	202,212,374	253,460,190
9.	Totals (Lines 1 to 8.3)	4,897,967,742	6,849,467,677	6,570,553,705
10.	Death benefits	301,947,562	304,922,419	414,447,569
11.	Matured endowments (excluding guaranteed annual pure endowments)	379,557	503,345	640,958
12.	Annuity benefits	468,682,558	479,906,688	636,101,323
13.	Disability benefits and benefits under accident and health contracts	1,764,160	1,857,306	2,289,193
14.	Coupons, guaranteed annual pure endowments and similar benefits		0	0
15.	Surrender benefits and withdrawals for life contracts	1,497,290,163	1,671,720,841	2,184,375,571
16.	Group conversions		0	0
17.	Interest and adjustments on contract or deposit-type contract funds	20,665,679	16,041,616	22,783,471
18.	Payments on supplementary contracts with life contingencies	12,761,553	12,389,541	16,373,614
19.	Increase in aggregate reserves for life and accident and health contracts	1,083,203,832	2,590,752,138	704,774,663
20.	Totals (Lines 10 to 19)	3,386,695,064	5,078,093,895	3,981,786,363
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	367,731,312	313,743,509	432,408,837
22.	Commissions and expense allowances on reinsurance assumed	964,644	1,942,412	2,326,673
23.	General insurance expenses and fraternal expenses	216,321,743	188,430,841	265,280,217
24.	Insurance taxes, licenses and fees, excluding federal income taxes	54,397,343	60,668,157	76,271,061
25.	Increase in loading on deferred and uncollected premiums	6,676,443	3,552,026	(2,596,809)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	85,983,750	214,426,763	256,997,109
27.	Aggregate write-ins for deductions	214,460,555	225,493,971	449,231,490
28.	Totals (Lines 20 to 27)	4,333,230,855	6,086,351,574	5,461,704,940
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	564,736,887	763,116,103	1,108,848,765
30.	Dividends to policyholders and refunds to members	494,631	503,330	654,144
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	564,242,256	762,612,773	1,108,194,621
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	110,215,925	127,877,764	122,814,434
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)	454,026,331	634,735,009	985,380,187
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (3,867,316) (excluding taxes of $ (32,944,407) transferred to the IMR)	(21,902,688)	32,086,319	(28,783,413)
35.	Net income (Line 33 plus Line 34)	432,123,643	666,821,327	956,596,774
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	5,248,442,313	4,205,059,218	4,205,059,218
37.	Net income (Line 35)	432,123,643	666,821,327	956,596,774
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (80,575,554)	(266,336,725)	46,493,263	(35,536,456)
39.	Change in net unrealized foreign exchange capital gain (loss)	(13,677,319)	496,854	(4,425,307)
40.	Change in net deferred income tax	47,142,463	38,063,221	54,769,054
41.	Change in nonadmitted assets	(83,947,579)	30,230,288	26,860,729
42.	Change in liability for reinsurance in unauthorized and certified companies		0	(25,258)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44.	Change in asset valuation reserve	152,668,632	(146,303,270)	(182,834,503)
45.	Change in treasury stock		0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(10,000,000)	0	0
47.	Other changes in surplus in Separate Accounts Statement	10,000,000	0	0
48.	Change in surplus notes	200,000,000	0	0
49.	Cumulative effect of changes in accounting principles		0	60,650,001
50.	Capital changes:			
	50.1 Paid in		0	0
	50.2 Transferred from surplus (Stock Dividend)		0	0
	50.3 Transferred to surplus		0	0
51.	Surplus adjustment:			
	51.1 Paid in		0	0
	51.2 Transferred to capital (Stock Dividend)		0	0
	51.3 Transferred from capital		0	0
	51.4 Change in surplus as a result of reinsurance	(49,547,201)	(14,702,292)	464,271,944
52.	Dividends to stockholders	(375,000,000)	(219,652,000)	(299,652,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	2,708,117
54.	Net change in capital and surplus (Lines 37 through 53)	43,425,914	401,447,393	1,043,383,095
55.	Capital and surplus as of statement date (Lines 36 + 54)	5,291,868,226	4,606,506,610	5,248,442,313
	DETAILS OF WRITE-INS			
08.301.	Company owned life insurance	29,417,816	127,749,527	175,757,057
08.302.	Reinsurance experience refund	22,530,951	35,565,161	35,791,451
08.303.	Separate account fund revenues	7,757,928	7,878,156	10,635,323
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(2,535,383)	31,019,529	31,276,359
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	57,171,311	202,212,374	253,460,190
2701.	Funds withheld coinsurance - ceded	151,754,775	216,132,233	967,336,005
2702.	Transfer to IMR - ceded	52,050,938	0	(513,281,420)
2703.	Reinsurance ceded risk charge	10,363,770	8,995,502	12,571,828
2798.	Summary of remaining write-ins for Line 27 from overflow page	291,072	366,237	(17,394,923)
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	214,460,555	225,493,971	449,231,490
5301.	OPEB SSAP92 adjustment		0	2,708,117
5302.			0	0
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	0	2,708,117

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	3,022,489,215	5,494,805,634	4,088,512,920
2. Net investment income	1,492,323,613	2,270,716,678	3,243,915,027
3. Miscellaneous income	307,861,644	157,425,860	876,650,356
4. Total (Lines 1 to 3)	4,822,674,472	7,922,948,172	8,209,078,303
5. Benefit and loss related payments	2,562,762,693	3,969,655,378	4,850,647,449
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	79,430,399	213,087,089	257,987,648
7. Commissions, expenses paid and aggregate write-ins for deductions	852,693,337	776,241,895	1,708,219,617
8. Dividends paid to policyholders	508,474	526,739	679,476
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	243,116,641	128,922,470	172,759,637
10. Total (Lines 5 through 9)	3,738,511,543	5,088,433,571	6,990,293,827
11. Net cash from operations (Line 4 minus Line 10)	1,084,162,929	2,834,514,601	1,218,784,476
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	9,786,501,115	8,050,146,698	14,481,359,059
12.2 Stocks	324,238,069	207,179,692	235,377,806
12.3 Mortgage loans	602,059,630	816,613,149	1,115,347,807
12.4 Real estate	0	0	0
12.5 Other invested assets	234,088,818	300,500,558	707,969,445
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(22,989)	0	599,334
12.7 Miscellaneous proceeds	0	238,839,948	73,687,577
12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,946,864,643	9,613,280,045	16,614,341,028
13. Cost of investments acquired (long-term only):			
13.1 Bonds	13,075,468,715	11,745,216,911	18,064,480,025
13.2 Stocks	259,873,413	725,376,406	1,499,971,591
13.3 Mortgage loans	662,601,350	305,193,450	358,166,581
13.4 Real estate	190,063	1,631,470	1,717,275
13.5 Other invested assets	717,372,418	810,639,553	1,303,835,112
13.6 Miscellaneous applications	98,876,918	117,174,380	61,317,467
13.7 Total investments acquired (Lines 13.1 to 13.6)	14,814,382,877	13,705,232,170	21,289,488,050
14. Net increase (or decrease) in contract loans and premium notes	31,491,843	7,122,713	12,695,043
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,899,010,077)	(4,099,074,838)	(4,687,842,065)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	200,000,000	0	0
16.2 Capital and paid in surplus, less treasury stock	0	175,000,000	175,000,000
16.3 Borrowed funds	0	83,016,200	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(79,094,410)	216,936,200	226,724,051
16.5 Dividends to stockholders	375,000,000	219,652,000	299,652,000
16.6 Other cash provided (applied)	1,643,255,232	588,353,565	3,972,799,658
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,389,160,823	843,653,965	4,074,871,710
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)	(1,425,686,325)	(420,906,273)	605,814,121
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	2,053,849,828	1,448,035,707	1,448,035,707
19.2 End of period (Line 18 plus Line 19.1)	628,163,503	1,027,129,435	2,053,849,828

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

20.0001. Capitalized interest (operating)	(21,741,193)	(40,154,476)	(50,110,622)
20.0002. Capitalized interest (investing)	21,741,193	40,154,476	50,110,622

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. Industrial life		0	0
2. Ordinary life insurance	2,070,867,138	2,275,529,649	3,317,951,284
3. Ordinary individual annuities	3,627,794,536	3,414,935,751	4,443,648,171
4. Credit life (group and individual)		0	0
5. Group life insurance	15,794,120	20,522,885	27,783,085
6. Group annuities	192,460,792	139,613,896	191,367,034
7. A & H - group	2,218	3,116	12,113
8. A & H - credit (group and individual)		0	0
9. A & H - other		0	17,623
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	5,906,918,805	5,850,605,297	7,980,779,309
12. Fraternal (Fraternal Benefit Societies Only)		0	0
13. Subtotal (Lines 11 through 12)	5,906,918,805	5,850,605,297	7,980,779,309
14. Deposit-type contracts	91,953,357	297,391,638	353,289,306
15. Total (Lines 13 and 14)	5,998,872,162	6,147,996,935	8,334,068,615
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Midland National Life Insurance Company ("Midland National" or "the Company") have been prepared in conformity with the NAIC Annual Statement Instructions and the NAIC Accounting Practices and Procedures manual, subject to any deviations prescribed by its domiciliary state, Iowa, as follows:

1. Iowa Bulletin 07-06 – In September 2006 the Commissioner of Insurance of the State of Iowa issued Bulletin 07-06 that allows a prescribed practice for Iowa domiciled companies. This prescribed practice instructs insurance companies to use other than market value for assets held in separate accounts where general account guarantees are present on such separate accounts. Based on this the Company adopted Bulletin 07-06 in 2006 and presents the assets on its BOLI, PRT and RILA Separate Account at book value. The impact of applying this prescribed practice had no impact on 2022 statutory net income; however, Capital and Surplus as of September 30, 2022 is increased by $372,961,514 as a result of this prescribed practice. The impact of applying this prescribed practice had no impact on 2021 statutory net income; however, Capital and Surplus as of December 31, 2021 is decreased by $232,836,502 as a result of this prescribed practice.

2. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice increased the Company's statutory net income for the nine months ended September 30, 2022 by $432,993,311 and the cumulative effect on Capital and Surplus at September 30, 2022 was an increase of $197,846,638. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2021 by $16,763,008 and the cumulative effect on Capital and Surplus at December 31, 2021 was a decrease of $235,146,674.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of September 30, 2022 is $0 as the timing mismatch between the futures and the hedged liabilities results in a $1,946,563 decrease to the Company's statutory net income and surplus calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $0 would have been established as of September 30, 2022 as the timing mismatch between futures and hedged liabilities would have resulted in a $199,793,201 decrease to the Company's statutory net income and surplus. The impact of applying this prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in an increase to the Company's statutory net income of $197,846,638 for the nine months ended September 30, 2022 and increased the Company's Capital and Surplus by $197,846,638 at September 30, 2022. The voluntary reserve established as of December 31, 2021 is $117,560,422 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $352,707,096 would have been established as of December 31, 2021 to eliminate the timing mismatch of the assets and liabilities. The impact of applying this prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice had no impact on the Company's statutory net income for the twelve months ended December 31, 2021 and there was no cumulative impact on the Company's Capital and Surplus at December 31, 2021. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (6) in the following table.

3. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43") allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice increased the Company's statutory net income for the nine months ended September 30, 2022 by $920,370 and the cumulative effect on Capital and Surplus at September 30, 2022 was an increase of $19,849,582. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2021 by $38,341,002 and the cumulative effect on Capital and Surplus at December 31, 2021 was an increase of $18,929,212.

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 432,123,643	$ 956,596,774
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	4	3,19	$ 432,993,311	$ 16,763,008
Deferral of 2012 Annuity Mortality Table	51,00	4	19	$ 920,370	$ (38,341,002)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (1,790,038)	$ 978,174,767
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 5,291,868,226	$ 5,248,442,313
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Book value of BOLI Separate Account assets	00	2	27	$ 372,961,514	$ (232,836,502)
Economic hedge of call option derivative assets	86,51,00	3	1	$ 197,846,638	$ (235,146,674)
Deferral of 2012 Annuity Mortality Table	51,00	3	1	$ 19,849,582	$ 18,929,212
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 4,701,210,493	$ 5,697,496,277

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

No change.

C. Accounting Policy

No change.

D. Going Concern

After evaluating the Company's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the Company's ability to continue as a going concern as of the filing of this statement.

2. Accounting Changes and Corrections of Errors

No change.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No change.

B. Statutory Merger

No change.

C. Assumption Reinsurance

No change.

D. Impairment Loss

No change.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

No change.

4. Discontinued Operations

No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

(1) The Company obtains its prepayment assumptions on loan-backed securities from market observable sources and internal prepayment models.

(2) The following table indicates the aggregate total of the other than temporary impairment that is recognized for loan-backed securities as of the statement date.

		(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 - (2a + 2b)
			(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter					
a.	Intent to sell	$	$	$	$ 0
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 17,486,092	$	$ 10,603,644	$ 6,882,448
c.	Total 1st Quarter	$ 17,486,092	$ 0	$ 10,603,644	$ 6,882,448
OTTI recognized 2nd Quarter					
d.	Intent to sell	$	$	$	$ 0
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 21,937,740	$	$ 7,635,071	$ 14,302,669
f.	Total 2nd Quarter	$ 21,937,740	$ 0	$ 7,635,071	$ 14,302,669
OTTI recognized 3rd Quarter					
g.	Intent to sell	$	$	$	$ 0
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 21,809,099	$	$ 4,447,706	$ 17,361,393
i.	Total 3rd Quarter	$ 21,809,099	$ 0	$ 4,447,706	$ 17,361,393
OTTI recognized 4th Quarter					
j.	Intent to sell	$	$	$	$ 0
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$	$ 0
l.	Total 4th Quarter	$ 0	$ 0	$ 0	$ 0
m.	Annual Aggregate Total		$ 0	$ 22,686,421	

(3) The following table summarizes the loan-backed securities with a recognized other than temporary impairment as of the statement date.

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
00038R-AB-2	8,458,322	3,302,964	5,155,358	3,302,964	5,697,082	03/31/2022
00256D-AA-0	6,161,715	3,579,484	2,582,231	3,579,484	3,957,228	03/31/2022
00037U-AC-4	2,866,055		2,866,055		2,013,374	03/31/2022
BGH5C2-LS-3	5,019,180	2,576,136	2,443,044	2,576,136	1,917,638	06/30/2022
82323M-AA-7	16,918,560	11,726,532	5,192,028	11,726,532	11,124,402	06/30/2022
000366-AA-2	17,842,541	17,240,751	601,790	17,240,751	14,157,849	09/30/2022
BGH3LP-5T-3	1,390,422	29,039	1,361,382	29,039	113,762	09/30/2022
BGH5C2-LS-3	2,576,136	91,602	2,484,534	91,602	1,075,026	09/30/2022
Total	XXX	XXX	$ 22,686,422	XXX	XXX	XXX

(4) The following summarizes the aggregate unrealized losses and fair values of loan-backed securities with unrealized losses segregated by those loan-backed securities that have been at an unrealized loss position for less than twelve months and those in an unrealized loss position for greater than twelve months.

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 857,447,465
2.	12 Months or Longer	$ 414,326,659

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	$ 8,602,876,839
2.	12 Months or Longer	$ 2,229,761,173

(5) The Company continues to review payment performance, delinquency rates, and credit enhancements within the security structures and monitored the credit ratings of all its loan-backed security holdings. The Company performs various stress tests on the cash flow projections for loan-backed securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due to the Company, other-than-temporary impairment is recognized. The Company recognized $10,603,644 of other-than-temporary impairments on loan-backed securities during 2022. In situations where the projected cash flows indicated the Company will receive the amounts it is contractually due and the Company has the intent and ability to hold the securities until recovery of its amortized cost, an other-than-temporary impairment is not recognized.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company recognizes the securities lending program as a repurchase agreement which is accounted for as a secured borrowing and is discussed under Note 5F.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) As part of its investment strategy, the Company enters into repurchase agreements to increase the Company's investment returns. The program generates incremental spread income while only marginally increasing the aggregate portfolio credit exposure. Company policy requires a minimum of 100% of the fair value of securities sold (less a haircut) under repurchase agreements to be maintained as collateral.

The program results in a marginal increase in credit and liquidity risks. The majority of the repurchase agreements are evergreen and allow the Company the option to extend the agreements on pre-arranged terms which mitigates exposure prepayment exposure. The Company's asset portfolio is sufficiently liquid to be able to absorb situations where the maturity dates of the liability to return collateral is mismatched from the maturity of the invested asset. In addition, the Company's membership in the FHLB of Des Moines provides additional low cost liquidity.

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	YES	YES	YES	
b. Tri-Party (YES/NO)	YES	YES	YES	

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	1,135,620	89,906,325	284,906,325	
2. Overnight	328,270,000	400,000,000	190,000,000	
3. 2 Days to 1 Week	328,270,000	500,000,000	290,000,000	
4. > 1 Week to 1 Month	774,270,000	774,270,000	290,000,000	
5. > 1 Month to 3 Months	525,000,000	998,270,000	290,000,000	
6. > 3 Months to 1 Year	939,000,000	569,000,000	1,024,397,635	
7. > 1 Year	3,248,499,635	4,135,499,635	4,135,499,635	
b. Ending Balance				
1. Open – No Maturity		9,906,325	237,938,950	
2. Overnight				
3. 2 Days to 1 Week		39,999,727		
4. > 1 Week to 1 Month	774,270,000			
5. > 1 Month to 3 Months	370,000,000	290,000,000		
6. > 3 Months to 1 Year	569,000,000	279,000,000	1,024,397,635	
7. > 1 Year	3,194,499,635	4,135,499,635	3,620,102,000	

(4) Not applicable to the Company.

(5) Securities "Sold" Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	4,643,063,385	4,836,510,585	4,713,806,248	
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	4,643,063,385	4,382,700,810	4,233,151,147	

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – BACV		1,425,490,483	1,283,003,227	
b. Bonds – FV		1,113,603,475	994,995,970	
c. LB & SS – BACV		2,387,895,160		
d. LB & SS – FV		2,121,603,301		
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV	0	3,813,385,643	1,283,003,227	0
q. Total Assets – FV	0	3,235,206,776	994,995,970	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV	3,868,398			
b. Bonds – FV	2,948,400			
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV	3,868,398	0	0	0
q. Total Assets – FV	2,948,400	0	0	0

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	6,144,445,255	7,466,945,960	6,504,803,595	
2. Securities (FV)				
b. Ending Balance				
1. Cash	4,907,769,635	4,754,405,687	4,882,438,585	
2. Securities (FV)				

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	4,882,438,585			
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	4,882,438,585	0	0	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash				
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	0	0	0	0

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	237,938,950
b. 30 Days or Less	
c. 31 to 90 Days	
d. > 90 Days	4,644,499,635

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less		
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days	2,067,200	1,990,755
g. 1 to 2 Years	119,435,468	117,684,474
h. 2 to 3 Years	11,938,408	11,356,010
i. > 3 Years	5,326,092,153	4,934,481,768

(11) Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	6,144,445,255	7,466,945,960	6,504,803,595	
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	4,907,769,635	4,754,405,687	4,882,438,585	
2. Securities Collateral (FV)				

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. Low-Income Housing Tax Credits (LIHTC)

No change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$ 0	$ 0	$ 0
b. Collateral held under security lending agreements					0	0	0
c. Subject to repurchase agreements	5,100,257,268				5,100,257,268	4,355,432,837	744,824,431
d. Subject to reverse repurchase agreements					0	0	0
e. Subject to dollar repurchase agreements					0	0	0
f. Subject to dollar reverse repurchase agreements					0	0	0
g. Placed under option contracts					0	0	0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock					0	0	0
i. FHLB capital stock	138,511,800				138,511,800	132,911,800	5,600,000
j. On deposit with states	3,185,334				3,185,334	3,185,334	0
k. On deposit with other regulatory bodies					0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	4,812,309,375				4,812,309,375	4,418,691,790	393,617,585
m. Pledged as collateral not captured in other							

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
categories	64,793,545	0	0	0	64,793,545	79,694,773	(14,901,228)
n. Other restricted assets	0	0	0	0	0	0	0
o. Total Restricted Assets	$ 10,119,057,322	$ 0	$ 0	$ 0	$ 10,119,057,322	$ 8,989,916,534	$ 1,129,140,788

(a) Subset of column 1
(b) Subset of column 3

Restricted Asset Category	Current Year			
	8	9	Percentage	
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$	$ 0	0.0 %	0.0 %
b. Collateral held under security lending agreements		0	0.0	0.0
c. Subject to repurchase agreements		5,100,257,268	6.6	6.7
d. Subject to reverse repurchase agreements		0	0.0	0.0
e. Subject to dollar repurchase agreements		0	0.0	0.0
f. Subject to dollar reverse repurchase agreements		0	0.0	0.0
g. Placed under option contracts		0	0.0	0.0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock		0	0.0	0.0
i. FHLB capital stock		138,511,800	0.2	0.2
j. On deposit with states		3,185,334	0.0	0.0
k. On deposit with other regulatory bodies		0	0.0	0.0
l. Pledged as collateral to FHLB (including assets backing funding agreements)		4,812,309,375	6.3	6.3
m. Pledged as collateral not captured in other categories		64,793,545	0.1	0.1
n. Other restricted assets		0	0.0	0.0
o. Total Restricted Assets	$ 0	$ 10,119,057,322	13.2 %	13.2 %

(c) Column 5 divided by Asset Page, Column 1 Line 28
(d) Column 9 divided by Asset Page, Column 3 Line 28

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Dynamic Hedge Collateral	$ 64,793,545	$	$	$	$ 64,793,545	$ 79,694,773	$ (14,901,228)	$ 64,793,545	0.1 %	0.1 %
Total (c)	$ 64,793,545	$ 0	$ 0	$ 0	$ 64,793,545	$ 79,694,773	$ (14,901,228)	$ 64,793,545	0.1 %	0.1 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

No change.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statement

No change.

M. Working Capital Finance Investments

No change.

N. Offsetting and Netting of Assets and Liabilities

No change.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	18	23	$ 92,672,493	$ 87,191,886	$ 90,821,372	$ 87,266,686
(2) LB&SS – AC	0	0		0		0
(3) Preferred Stock – AC	1	1	493,884	493,884	6,321	61,769
(4) Preferred Stock – FV	0			0		0
(5) Total (1+2+3+4)	19	24	$ 93,166,377	$ 87,685,770	$ 90,827,693	$ 87,328,455

AC – Amortized Cost FV – Fair Value

P. Short Sales

No change.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	28	7
(2) Aggregate Amount of Investment Income	22,451,249	677,859

R. Reporting Entity's Share of Cash Pool by Asset type.

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership

No change.

B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies in the year of the Impairment Write-Down

No change.

7. Investment Income

No change.

8. Derivative Instruments

A. Derivatives under *SSAP No. 86 – Derivatives*

(1) At September 30, 2022 the financial options exposure was $71,603,533 and the financial futures exposure was $3,278,470. The Company had no exposure change for interest rate floors or foreign currency forwards.

B. Derivatives under *SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees*

Not applicable to the Company.

9. Income Taxes

On August 16, 2022, the U.S. enacted the Inflation Reduction Act of 2022 (the Act). The Act contained various tax-related provisions, including the establishment of a new 15 percent corporate alternative minimum tax (CAMT) on adjusted financial statement income for certain large corporations effective for tax years beginning on or after January 1, 2023. Reporting entities that are aware they will be subject to the CAMT would normally reflect the effects of the Act on the calculations impacted by the CAMT in the period of enactment if reasonably estimable.

The Statutory Accounting Principles Working Group (the Working Group) issues INT 22-02: Third Quarter 2022 Reporting of the Inflation Reduction Act - Corporate Alternative Minimum Tax on October 6, 2022. Because of the timing of the adoption of the Act and the considerable number of unknown variables for September 30, 2022, The Working Group determined that a reasonable estimate is not determinable for third quarter 2022 interim financial statements for the calculations impacted by the CAMT and reporting entities shall not recognize impacts related to CAMT for third quarter 2022 financial statements.

The Company has determined that it expects to be liable for CAMT in 2023. The third quarter 2022 financial statements do not include an estimated impact of the CAMT, because a reasonable estimate cannot be made.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of the Relationship Involved

No change.

B. Detail of Transactions

The Company paid dividends to the parent company, Sammons Financial Group, Inc. ("SFG") of $375,000,000 during the nine months ended September 30, 2022.

C. Transactions with related party who are not reported on Schedule Y

No change.

D. Amounts Due From or To Related Parties

No change.

E. Material Management or Service Contracts and Cost-Sharing Arrangements

No change.

F. Guarantees or Undertakings

No change.

G. Nature of the Control Relationship

No change.

H. Amount Deducted for Investment in Upstream Intermediate Entity or Ultimate Parent Owned

No change.

I. Investments in SCA that Exceed 10% of Admitted Assets

No change.

J. Investments in Impaired SCAs

No change.

K. Investment in Foreign Insurance Subsidiary

No change.

L. Investment in Downstream Noninsurance Holding Company

No change.

M. All SCA Investments

No change.

N. Investment in Insurance SCAs

No material change.

O. SCA or SSAP No. 48 Entity Loss Tracking

No change.

11. Debt

A. All Other Debt

The Company's intercompany debt is discussed in Note 10B.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as $3,687,178,707. The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)

(2) FHLB Capital Stock

The tables below indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of Des Moines.

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
(a)	Membership Stock – Class A	10,000,000	10,000,000	
(b)	Membership Stock – Class B	0		
(c)	Activity Stock	128,511,800	128,511,800	
(d)	Excess Stock	0		
(e)	Aggregate Total (a+b+c+d)	138,511,800	138,511,800	0
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	3,687,178,707	XXX	XXX

		1 Total 2+3	2 General Account	3 Separate Accounts
2.	Prior Year-end			
(a)	Membership Stock – Class A	10,000,000	10,000,000	0
(b)	Membership Stock – Class B	0	0	0
(c)	Activity Stock	122,911,800	122,911,800	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total (a+b+c+d)	132,911,800	132,911,800	0
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	3,795,936,109	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	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	10,000,000	10,000,000				
2. Class B	0					

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)	4,340,039,982	4,812,309,375	3,072,795,000
2.	Current Year General Account Total Collateral Pledged	4,340,039,982	4,812,309,375	3,072,795,000
3.	Current Year Separate Accounts Total Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	4,728,479,722	4,418,691,790	3,072,795,000

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)	4,744,042,298	4,975,824,691	3,072,795,000
2.	Current Year General Account Maximum Collateral Pledged	4,744,042,298	4,975,824,691	3,072,795,000
3.	Current Year Separate Accounts Maximum Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	4,728,479,722	4,418,691,790	3,072,795,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a)	Debt	0			XXX
(b)	Funding Agreements	0			
(c)	Other	3,072,795,000	3,072,795,000		XXX
(d)	Aggregate Total (a+b+c)	3,072,795,000	3,072,795,000	0	0

2. Prior Year-end

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a)	Debt	0	0	0	XXX
(b)	Funding Agreements	0	0	0	0
(c)	Other	3,072,795,000	3,072,795,000	0	XXX
(d)	Aggregate Total (a+b+c)	3,072,795,000	3,072,795,000	0	0

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt	0		
2.	Funding Agreements	0		
3.	Other	3,072,795,000	3,072,795,000	
4.	Aggregate Total (Lines 1+2+3)	3,072,795,000	3,072,795,000	0

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

No material change.

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

A. Number of Shares of Each Class of Capital Stock, Authorized, Issued and Outstanding and the Par or Stated Value of Each Class

No change.

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

No change.

C. Dividend Restrictions

No change.

D. Dates and Amounts of Dividends Paid

The Company paid $375,000,000 ordinary dividends during the nine months ended September 30, 2022.

E. Profits that may be Paid as Ordinary Dividends to Stockholders

No change.

F. Restrictions on Unassigned Funds (Surplus)

No change.

G. Mutual Reciprocal Amounts of Advances to Surplus not Repaid

No change.

H. Amount of Stock Held for Special Purposes

No change.

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

No change.

J. Changes in Unassigned Funds

No change.

K. The Company issued the following surplus debentures or similar obligations:

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year *	8 Unapproved Interest And/Or Principal
0001	10/28/2013	7.500	142,000,000	YES	142,000,000	142,000,000	
0002	12/30/2014	7.000	200,000,000	YES	200,000,000	200,000,000	
0003	06/30/2017	6.000	295,000,000	YES	295,000,000	295,000,000	
0004	12/30/2017	6.000	200,000,000	YES	200,000,000	200,000,000	
0005	12/30/2020	6.500	200,000,000	YES	200,000,000	200,000,000	
0006	05/04/2022	6.100	200,000,000	YES		200,000,000	
Total	XXX	XXX	$ 1,237,000,000	XXX	$ 1,037,000,000	$ 1,237,000,000	$ 0

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to 3rd party liquidity provider).	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	10,212,329	95,062,192				10/31/2043
0002	6,980,822	104,980,822				12/30/2044
0003	8,777,260	86,123,833				06/30/2047
0004	5,983,562	53,983,562				12/30/2047
0005	6,446,575	17,309,589				12/30/2050
0006	4,980,274	4,980,274				03/31/2052
Total	$ 43,380,822	$ 362,440,272	XXX	$ 0	$ 0	XXX

1 Item Number	15 Are Surplus Note payments contractually linked? (Y/N)	16 Surplus Note payments subject to administrative offsetting provisions? (Y/N)	17 Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
0001	NO	NO	NO	NO	
0002	NO	NO	NO	NO	
0003	NO	NO	NO	NO	
0004	NO	NO	NO	NO	
0005	NO	NO	NO	NO	
0006	NO	NO	NO	NO	
Total	XXX	XXX	XXX	XXX	XXX

1 Item Number	20 Principal Amount of Assets Received Upon Issuance	21 Book/Adjusted Carry Value of Assets	22 Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001	0		NO
0002	0		NO
0003	0		NO
0004	0		NO
0005	0		NO
0006	0		NO
Total	0	0	XXX

L. The Impact of any Restatement Due to Prior Quasi-Reorganizations

No change.

M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization

No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

At the statement date, the Company had outstanding capital commitments to limited partnerships of $1,030,351,500 which is a $278,999,432 increase in capital commitments to limited partnerships from the prior year end.

B. Assessments

No change.

C. Gain Contingencies

No change.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

No change.

E. Joint and Several Liabilities

No change.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor 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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

The Company's security lending programs are discussed in Note 5.

C. Wash Sales

No change.

18. Gain or Loss to the Reporting Entity from Uninsured 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. Assets and Liabilities Measured at Fair Value

The assets and liabilities measured and reported at fair value for the Company as of the statement date are as follows:

(1) Fair Value Measurements at Reporting Date

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 - industrial and miscellaneous	$	$ 6,155,104	$ 10,443,955	$	$ 16,599,059
Preferred stocks	$	$ 1,430,748,233	$ 6,321	$	$ 1,430,754,554
Common stocks - unaffiliated	$ 210,895,422	$ 132,911,800	$ 4,918,327	$	$ 348,725,549
Derivatives - interest rate contracts	$	$ 18,221,997	$	$	$ 18,221,997
Derivatives - foreign exchange contracts	$	$ 1,100,722	$	$	$ 1,100,722
Derivatives - futures contracts	$ 3,278,470	$	$	$	$ 3,278,470
Separate account assets	$ 2,548,140,324	$	$	$	$ 2,548,140,324
Total assets at fair value/NAV	$ 2,762,314,216	$ 1,589,137,856	$ 15,368,603	$ 0	$ 4,366,820,675
b. Liabilities at fair value					
Derivatives - interest rate contracts	$	$ 9,121,382	$	$	$ 9,121,382
Derivatives - foreign exchange contracts	$	$ 45,525	$	$	$ 45,525
Total liabilities at fair value	$ 0	$ 9,166,907	$ 0	$ 0	$ 9,166,907

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

Description	Beginning Balance as of Prior Quarter End	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 for Current Quarter End
a. Assets:										
Bonds - industrial and miscellaneous	3,611,081	8,182,437						1,349,563		10,443,955
Preferred stocks	6,321									6,321
Common stocks - unaffiliated	4,909,416				8,911					4,918,327
Total Assets	8,526,817	8,182,437	0	0	8,911	0	0	1,349,563	0	15,368,603

(3) The reporting entity's policy is to recognize transfers between levels at the end of the reporting period.

(4) Fair value for fixed maturity securities, preferred stocks, and commons stocks is obtained primarily from independent pricing sources, SVO, vendor, broker quotes and fair value/cash flow models. Fair value is based on SVO price or quoted market prices, where available. For fixed maturities not actively traded, fair value is estimated using values obtained from independent pricing services or broker quotes. In some cases, such as private placements and certain mortgage backed securities, fair value is estimated by discounting expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. The fair value of equity securities is based on quoted market prices, where available, and for those equity securities not actively traded, fair values are obtained from independent pricing services or from internal fair value/cash flow models.

Fair value for interest rate swaps, interest rate floors and other derivatives is based on exchange prices, broker quoted prices or fair values provided by the counterparties. Variation margin accounts, consisting of cash balances applicable to open futures contracts, held by counterparties are reported at the cash balances, which is equal to fair value.

Variable separate account assets are reported at estimated fair value in the consolidated balance sheets based on quoted net asset values of the underlying mutual funds.

(5) Not applicable.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Value of Financial Instruments

The carrying value and estimated fair value of the Company's financial instruments as of the statement date are 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	$ 47,629,381,928	$ 55,870,016,302	$ 5,500,945,052	$ 37,307,411,740	$ 4,821,025,135	$	$
Preferred stocks	$ 1,660,231,827	$ 1,712,704,302	$	$ 1,660,225,506	$ 6,321	$	$
Common stock - unaffiliated	$ 348,725,549	$ 348,725,549	$ 210,895,421	$ 132,911,800	$ 4,918,327	$	$
Mortgage loans	$ 3,557,870,845	$ 3,725,374,254	$	$ 3,557,870,845	$	$	$
Cash, cash equivalents and short terms	$ 626,748,912	$ 628,163,503	$ 354,936,324	$ 271,812,588	$	$	$
Contract Loans	$ 448,291,382	$ 448,291,382	$	$ 448,291,382	$	$	$
Derivative instruments	$ 256,695,323	$ 562,137,451	$ 3,278,470	$ 253,446,853	$	$	$
Other invested assets (a)	$ 1,360,676,910	$ 1,471,849,272	$	$ 685,019,968	$ 675,656,942	$	$ 18,501,140
Separate accounts	$ 5,521,916,205	$ 5,994,011,800	$ 2,914,734,419	$ 2,471,216,914	$ 135,964,871	$	$
Liabilities for future policy benefits (b)	$ 525,537,886	$ 519,535,927	$	$	$ 525,537,886	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 7,825,132,400	$ 8,031,618,345	$ 76,384,760	$ 7,748,747,640	$	$	$
Derivative instruments	$ 110,116,509	$ 238,910,133	$	$ 110,116,509	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 18,501,140			This represents the remaining amortized amount of Tax Credits at 09/30/2022. There is no fair value available as an active market does not exist for these investments and the cost of estimating fair value appears excessive considering the materiality of the instruments to the entity.

E. Investments Measured using the NAV as Practical Expedient

Not applicable.

21. Other Items

A. Unusual or Infrequent Items

No change.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

No change.

D. Business Interruption Insurance Recoveries

No change.

E. State Transferable and Non-transferable Tax Credits

No change.

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance–Linked Securities (ILS) Contracts

No change.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

No change.

22. Events Subsequent

The Company is not aware of any recognized events occurring subsequent to the close of the books that would have a material effect on the financial condition of the Company. The date through which subsequent events have been evaluated is November 15, 2022.

23. Reinsurance

A. Ceded Reinsurance Report

No change.

B. Uncollectible Reinsurance

No change.

C. Commutation of Reinsurance Reflected in Income and Expenses

No change.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No change.

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

No change.

F. Reinsurance Agreements with an Affiliated Captive Reinsurer

No change.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

No change.

H. Reinsurance Credit

No change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

No Change.

25. Changes 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 Contract Liabilities by Withdrawal Characteristics

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

A. Separate Account Activity

No change.

B. General Nature and Characteristics of Separate Accounts Business:

No change.

C. Reconciliation of Net Transfers To or (From) Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Entity divested, sold, dissolved or merged into another entity (24), new entity formed or acquired (21), change in ownership (2).

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 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 [X] NA [ ]

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. 12/31/2021

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. 12/31/2016

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). 04/20/2018

6.4 By what department or departments?
Iowa Insurance Division

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 [ ] NA [X]

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

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
Asset Consulting Group, LLC	St. Louis, MO				YES
Guggenheim Funds Distributors, LLC	Chicago, IL				YES
Guggenheim Investment Advisors, LLC	New York, NY				YES
Security Investors, LLC dba Guggenheim Investments	Overland Park, KS				YES
Guggenheim Partners Investment Management, LLC	Santa Monica, CA				YES
GS Gamma Advisors, LLC	New York, NY				YES
Guggenheim Funds Investment Advisors, LLC	Chicago, IL				YES
Guggenheim Securities, LLC	New York, NY				YES
Guggenheim Investor Services, LLC	New York, NY				YES
Sammons Financial Network, LLC	West Des Moines, IA				YES
Guggenheim Partners Advisors, LLC	Santa Monica, CA				YES
GSA, LLC	New York, NY				YES
Guggenheim Corporate Funding, LLC	New York, NY				YES
Beacon Capital Management, Inc	Dayton, OH				YES
Sammons Financial Group Asset Management, LLC	West Des Moines, IA				YES

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

GENERAL INTERROGATORIES

(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 [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
The Company has investments in FHLB Capital Stock, investments on deposit with states, investments pledged as collateral within its hedging programs, and assets pledged as collateral to FHLB

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 9,511,851

13. Amount of real estate and mortgages held in short-term investments: $ 0

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	$ 399,950,282	$ 365,346,297
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 269,866,203	$ 292,969,716
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 1,078,428,779	$ 1,350,578,408
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,748,245,264	$ 2,008,894,421
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 [ ] NA [ ]
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	$ 5,065,513,008
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 5,459,533,229
16.3	Total payable for securities lending reported on the liability page	$ 4,882,438,585

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
CitiBank N.A.	388 Greenwich Street, New York, NY 10013

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 and complete 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. 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
Guggenheim Partners Investment Management, LLC	A
Sammons Financial Group Asset Management, LLC	A
Milliman Financial Risk Management, LLC	U
Athene Asset Management, L.P.	U
PineBridge Investments, LLC	U
Blackrock Financial Management Inc., CRD	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]

GENERAL INTERROGATORIES

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
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	Securities Exchange Commission	DS
321109	Sammons Financial Group Asset Management		Securities Exchange Commissions	DS
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Securities Exchange Commission	DS
143161	Athene Asset Management, L.P.	549300L3R6C4MA4YKN89	Securities Exchange Commission	DS
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	Securities Exchange Commission	DS
107105	Blackrock Financial Mangement Inc., CRD	549300LVXYIVJKE13M84	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 [ ] No [X]

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	$ 3,702,143,713
1.14	Total Mortgages in Good Standing	$ 3,702,143,713
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	$ 23,230,541
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 23,230,541
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)	$ 3,725,374,254
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 [ ] NA [ ]
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

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 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	25,710,997	50,350,665	0		76,061,662	356,861
2. Alaska AK	L	1,837,893	3,539,601	0		5,377,495	0
3. Arizona AZ	L	25,468,023	108,860,753	0		134,328,776	43,312
4. Arkansas AR	L	6,306,181	23,264,037	0		29,570,219	0
5. California CA	L	292,655,235	476,965,975	0		769,621,209	163,308
6. Colorado CO	L	35,444,084	75,412,556	0		110,856,639	4,619
7. Connecticut CT	L	16,000,509	55,477,561	0		71,478,070	0
8. Delaware DE	L	31,268,125	16,378,451	0		47,646,576	0
9. District of Columbia DC	L	1,930,967	6,685,653	0		8,616,620	0
10. Florida FL	L	173,330,978	402,325,379	0		575,656,358	5,239,953
11. Georgia GA	L	25,970,302	85,937,384	0		111,907,686	0
12. Hawaii HI	L	7,486,035	35,871,666	0		43,357,701	0
13. Idaho ID	L	17,561,901	16,661,304	0		34,223,205	30,000
14. Illinois IL	L	34,137,199	145,358,451	0		179,495,651	1,092,616
15. Indiana IN	L	71,948,489	79,787,898	0		151,736,387	0
16. Iowa IA	L	25,335,866	38,977,154	0		64,313,021	0
17. Kansas KS	L	14,168,843	27,070,745	0		41,239,588	0
18. Kentucky KY	L	10,984,649	39,695,160	0		50,679,808	0
19. Louisiana LA	L	29,492,078	41,774,226	0		71,266,305	0
20. Maine ME	L	9,073,336	22,953,064	0		32,026,401	250,152
21. Maryland MD	L	20,961,602	99,352,521	0		120,314,123	272,726
22. Massachusetts MA	L	47,359,296	98,290,467	0		145,649,763	0
23. Michigan MI	L	43,584,862	177,435,789	0		221,020,651	0
24. Minnesota MN	L	35,644,051	52,582,207	0		88,226,258	0
25. Mississippi MS	L	16,708,131	53,533,736	0		70,241,868	0
26. Missouri MO	L	24,124,342	36,810,743	0		60,935,086	0
27. Montana MT	L	2,294,358	11,933,284	0		14,227,642	0
28. Nebraska NE	L	19,069,859	17,712,721	0		36,782,580	90,000
29. Nevada NV	L	14,178,280	39,617,006	0		53,795,286	0
30. New Hampshire NH	L	2,334,417	32,141,147	0		34,475,564	71,106
31. New Jersey NJ	L	26,367,210	139,522,937	2,218		165,892,365	205,743
32. New Mexico NM	L	5,990,697	16,600,396	0		22,591,093	0
33. New York NY	N	0	0	0		0	0
34. North Carolina NC	L	320,093,077	109,382,904	0		429,475,981	61,325
35. North Dakota ND	L	19,322,620	18,006,234	0		37,328,854	0
36. Ohio OH	L	81,545,361	163,369,209	0		244,914,570	0
37. Oklahoma OK	L	15,812,356	34,127,582	0		49,939,938	0
38. Oregon OR	L	7,927,809	21,658,621	0		29,586,430	0
39. Pennsylvania PA	L	93,078,837	264,090,428	0		357,169,266	200,840
40. Rhode Island RI	L	2,742,302	15,228,556	0		17,970,858	0
41. South Carolina SC	L	21,096,748	66,591,779	0		87,688,527	0
42. South Dakota SD	L	22,991,382	19,455,944	0		42,447,326	44,049
43. Tennessee TN	L	31,580,587	73,837,422	0		105,418,009	160,296
44. Texas TX	L	121,419,460	281,054,960	0		402,474,421	83,364,078
45. Utah UT	L	42,654,262	23,396,886	0		66,051,148	0
46. Vermont VT	L	14,173,400	9,215,457	0		23,388,856	0
47. Virginia VA	L	38,891,041	83,932,374	0		122,823,414	7,861
48. Washington WA	L	95,405,347	56,018,460	0		151,423,807	128,392
49. West Virginia WV	L	8,422,223	11,912,051	0		20,334,274	0
50. Wisconsin WI	L	16,388,818	37,533,362	0		53,922,180	166,119
51. Wyoming WY	L	1,416,743	2,326,380	0		3,743,123	0
52. American Samoa AS	N	0	0	0		0	0
53. Guam GU	L	5,258,389	0	0		5,258,389	0
54. Puerto Rico PR	L	4,203,938	108	0		4,204,046	0
55. US Virgin Islands VI	L	2,261,027	0	0		2,261,027	0
56. Northern Mariana Islands MP	L	127,254	0	0		127,254	0
57. Canada CAN	N	480	0	0		480	0
58. Aggregate Other Alien OT	XXX	2,854,801	235,973	0	0	3,090,774	0
59. Subtotal	XXX	2,084,397,061	3,820,255,329	2,218	0	5,904,654,607	91,953,357
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	423,010				423,010	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,841,188				1,841,188	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	2,086,661,258	3,820,255,329	2,218	0	5,906,918,805	91,953,357
96. Plus Reinsurance Assumed	XXX	57,339	21,049			78,388	
97. Totals (All Business)	XXX	2,086,718,597	3,820,276,378	2,218	0	5,906,997,193	91,953,357
98. Less Reinsurance Ceded	XXX	324,125,915	2,568,835,241			2,892,961,156	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,762,592,682	1,251,441,137	2,218	0	3,014,036,037	91,953,357
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	2,519,437	235,973			2,755,410	
58002. AIA Anguilla	XXX	48,912	0			48,912	
58003. VGB British Virgin Islands	XXX	286,451	0			286,451	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	2,854,801	235,973	0	0	3,090,774	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L – Licensed Or Charted – Licensed Insurance carrier or domiciled RRG 54
R – Registered – Non-domiciled RRGs 0
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0
Q – Qualified – Qualified or accredited reinsurer 0
N – None of the above – Not allowed to write business in the state 3

STATEMENT AS OF September 30, 2022

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons Enterprises, Inc. ESOT				
Sammons Enterprises, Inc.				
Consolidated Investment Services, Inc.				
Constitution, LLC				
Community Investments, Inc.				
Sammons Corporation				
Sammons Financial Group, Inc.	46-0441748			
Sammons Securities, Inc.	81-0569064			
Sammons Financial Network, LLC	45-2586652			
Midland National Life Insurance Company	46-0164570	66044	IA	
MNL Reinsurance Company	27-4013872		IA	
Solberg Reinsurance Company	61-1583842		IA	
Canal Reinsurance Company	84-3081181		IA	
My Financial Freedom LLC	30-1012500		DE	
North American Company for Life and Health Insurance	36-2428931	66974	IA	
Sammons Institutional Group, Inc.	45-3005562			
Property Disposition, Inc.	45-4150950			
Heyday Insurance Agency LLC	61-1863087			
SFG Tenura LLC	84- 4616844			
Beacon Capital Management, Inc.	31- 1720376			
SFG Bermuda Ltd.	98-1600408			
Sammons Financial Group Asset Management, LLC	87- 3758037			
Sammons Industrial, Inc.				
Alternative Power Solutions, Inc.				
H2 Fuels, Inc.				
Sammons Industrial Capital, LLC				
AIS SIND, LLC				
Briggs International, Inc.				
Sync Storage Solutions, Inc.				
Industrial US Holdings, Inc.				
Briggs Industrial Solutions, Inc.				
Controladora Briggs de Mexico, S. de R.L. de C.V.				
Forklift Operations de Mexico, S.A. de C.V.				
Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
Montacargas Yale de Mexico, S.A. de C.V.				
Briggs Equipment, S.A. de C.V.				
Briggs Equipment Mexico, Inc.				
Controladora Briggs de Mexico S. de R.L. de C.V.				
Forklift Operations de Mexico, S.A. de C.V.				
Mexcolift Servicios de Personnel, S. de R.L. de C.V.				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Montacargas Yale de Mexico, S.A. de C.V.				
Briggs Equipment, S.A. de C.V.				
SitePro Rentals, Inc.				
Briggs UK Holdings, Inc.				
Briggs Equipment UK Limited				
Rosemount Holdings Ltd				
Access Plus (Scotland) Ltd.				
Trainingplus.Com Ltd.				
J.B. Plant Hire (Dungannon) Limited				
J.B. Plant Hire Limited				
Hitec Lift Trucks Limited				
BE Finance Limited				
Briggs Equipment Ireland Limited				
Bannagroe Limited				
Laois Hire Services Limited				
Balloo Hire Limited				
Aerial Platform Hire Limited				
Balloo Hire Centre Limited				
Northern Forklift (Scotland) Limited				
Hiremech Holdings Limited				
Hiremech Limited				
AmeyBriggs Services Holding Limited				
AmeyBriggs Services Limited				
AmeyBriggs Asset Holdings Limited				
AmeyBriggs Assets Limited				
GFL Holdings Limited				
Gwynedd Forklifts Limited				
GFL Access Limited				
Forkway Group Limited				
Forkway Limited				
Forkway (Hire) Limited				
Solent Forklift Trucks Limited				
Nisshin Denshi Limited				
PR Holdings, Inc.				
Pathfinder Ranches, LLC				
Sweetwater River Conservancy, LLC				
Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC				
Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC				
Sweetwater River Conservancy Wetland Mitigation Bank, LLC				
Pathfinder Land and Ranch Management, LLC				

STATEMENT AS OF September 30, 2022

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Pathfinder Bison Bend, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Buzzard Bird Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Cardwell Access Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Cardwell Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Dumbell Ranch, LLC				
Beulah Belle Grazing Association, LLC				
Pathfinder Miracle Mile Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Pathfinder Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Perkins Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Sand Creek, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Stewart Creek Ranch, LLC				
Stewart Creek Grazing Association, LLC				
Pathfinder Sun Ranch, LLC				
Stewart Creek Grazing Association, LLC				
Pathfinder Two Iron Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Sammons Infrastructure, Inc.				
550 Capital, Inc.				
Sammons CAES Holdings, LLC				
DC Solutions LLC				
Pathfinder Renewable Wind Energy, LLC				
Sammons Energy Storage Holdings LLC				
Laramie Wind LLC				
Sammons Renewable Energy Holdings, Inc.				
SRE OpCo, Inc.				
SRE Solar OpCo, Inc.				
SRE Blocker #1, Inc.				
SRE NC Solar, LLC				
SRE Utility Solar 1, LLC				
Heelstone Energy, LLC				
Dement Farm, LLC				
Duplin Solar II, LLC				

STATEMENT AS OF September 30, 2022

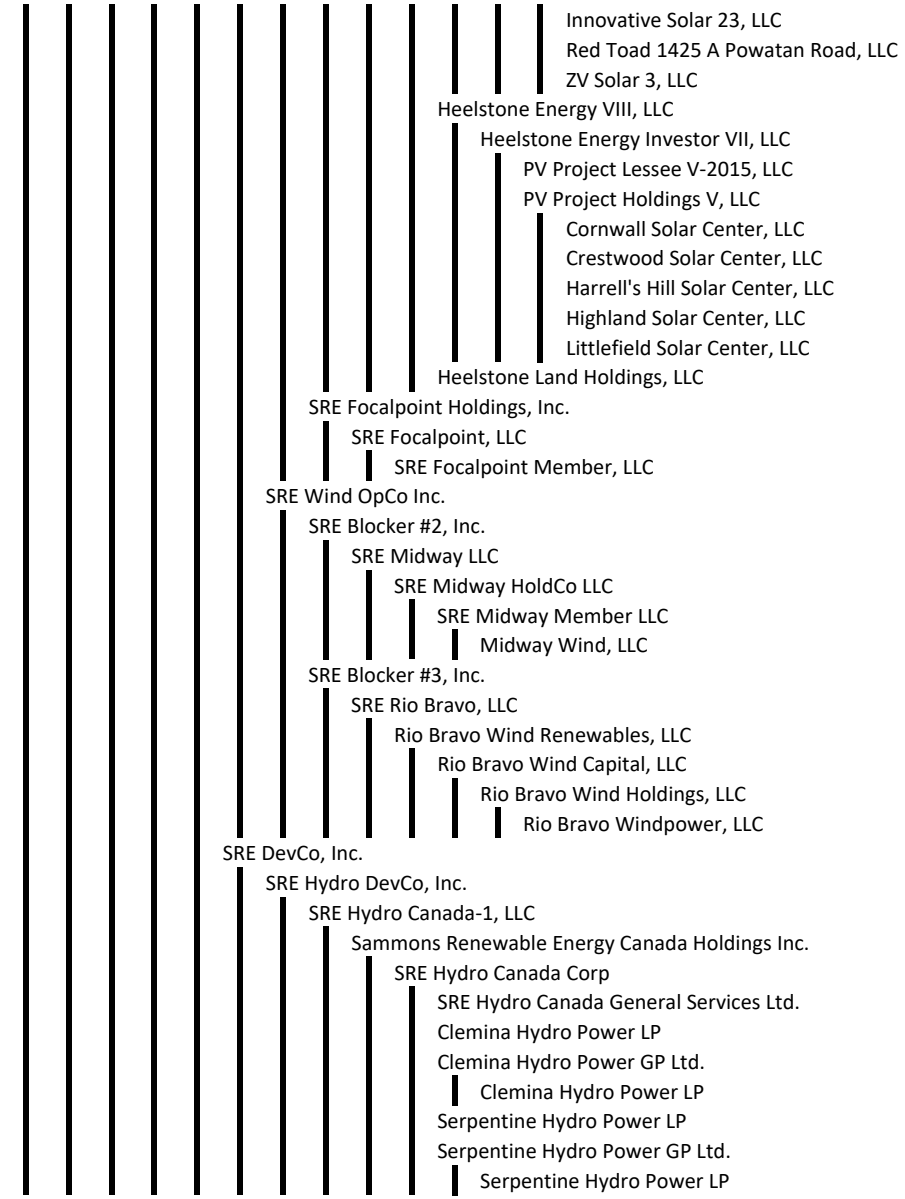
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
North Carolina Solar III, LLC				
Raeford Farm, LLC				
Heelstone Energy II, LLC				
ABV Holdings, LLC				
Albemarle Solar Center, LLC				
Broadway Solar Center, LLC				
Van Slyke Solar Center, LLC				
Heelstone Energy III, LLC				
SRK Holdings, LLC				
Kenansville Solar Farm, LLC				
Red Hill Solar Center, LLC				
Samarcand Solar Farm, LLC				
Heelstone Energy IV, LLC				
PV Project Holdings I, LLC				
BRE NC Solar 1, LLC				
Shelby Randolph Road Solar I, LLC				
Lafayette Solar I, LLC				
Rockingham Solar, LLC				
SID Solar I, LLC				
York Road Solar I, LLC				
Heelstone Energy V, LLC				
PV Project Holdings II, LLC				
Aspen Solar, LLC				
Balsam Solar, LLC				
Cedar Solar, LLC				
Elm Solar, LLC				
Sweetgum Solar, LLC				
Heelstone Energy VI, LLC				
PV Project Holdings III, LLC				
Morgan Farm, LLC				
Laurinburg Solar, LLC				
Nashville Farms, LLC				
ESA Newton Grove 1 NC, LLC				
ESA Selma NC 1, LLC				
ESA Smithfield 1 NC, LLC				
Heelstone Energy VII, LLC				
Heelstone Energy Investor VI, LLC				
PV Project Holdings IV, LLC				
PV Project Holdings IV, LLC				
Durham Solar, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Columbia Mountains Power LP				
Columbia Mountains Power GP Ltd.				
Columbia Mountains Power LP				
English Hydro Power GP Ltd.				
English Hydro Power LP				
Fosthall Creek Power LP				
SRE Blocker #4, Inc.				
SRE Blocker #5, Inc.				
SRE Blocker #6, Inc.				
SRE Blocker #7, Inc.				
SRE Blocker #8, Inc.				
Sammons Equity Alliance, Inc.				
Compatriot Capital, Inc.				
CCE Funding LLC				
CCI Ohana LLC				
K2 Development, LLC				
KDC HoldCo LLC				
KDC Real Estate JV I Controlling GP LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I REIT Manager LLC				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
ASG Mortgage Investors, LLC				
DBI/ASG Advisors, LP				
DBI/ASG Mortgage Acquisition Fund I, LP				
CCI Historic, Inc.				
CCI Residential LLC				
Albion Residential LLC				
Albion Construction LLC				
Albion HoldCo LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Albion Columbus 1, LLC				
Albion Columbus Investors 1, LLC				
Albion WM 1, LLC				
Albion at Evanston Investors I, LLC				
Albion at Evanston, LLC				
Albion at Oak Park Member, LLC				
Albion at Oak Park Investors I, LLC				
Albion at Oak Park, LLC				
Albion DeVille Member LLC				
Albion at Beachwood LLC				
Beachwood Apartments LLC				
Albion at Parklane GP, LLC				
Pent House Associates				
Albion at Parklane Limited Partner, LLC				
Pent House Associates				
Albion at Highland Park, LLC				
AJ Highland Park Investors, LLC				
Albion Jacobs Highland Park, LLC				
Albion at New Forum Member, LLC				
New Forum Apartments JV Investors, LLC				
New Forum Owner LLC				
Albion in the Gulch Member, LLC				
Albion in the Gulch Investors, LLC				
Albion in the Gulch, LLC				
Albion at Renaissance Place, LLC				
AJ Renaissance Place Investors, LLC				
Albion Jacobs Renaissance Place, LLC				
Albion at Palatine, LLC				
Albion St. Louis, LLC				
AK St. Louis Manager, LLC				
AK St. Louis Holdings, LLC				
AK St. Louis Owner, LLC				
SLBCA Holding LLC				
Soo Line Building City Apartments LLC				
Albion 636 Division, LLC				
Albion on Lake Cook Mezz, LLC				
Albion on Lake Cook, LLC				
Albion Murfreesboro Member, LLC				
Albion Murfreesboro Investors, LLC				
Albion at Murfreesboro, LLC				

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JLB Chapman LP				
JLB Chapman GP LLC				
JLB Chapman LP				
VGH/Dallas LLC				
Village Green Holding LLC				
Village Green Management Company LLC				
Village Green Communications LLC				
Village Green Management Company of Illinois LLC				
Village Green Management Company of North Carolina LLC				
Village Green Management Company of Pennsylvania LLC				
Southside Works Holding LLC				
Southside Works City Apartments LLC				
LAV MP Holding, LLC				
Morrow Park City Apartments LLC				
Morrow Park Holding LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
VG ECU Holdings LLC				
CCI/HTC, Inc.				
E2M Holdings, LLC				
E2M Partners, LLC				
Legacy KDC Holdings, LLC				
E2M Villas at RPW, LLC				
AHC Villas Richmond, LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
JLB Partners LLC				
JLB BUILDERS LLC				
JLB REALTY LLC				
JLB RESIDENTIAL LLC				
JLB Stafford Land LP				
JLB 2728 Cedar Springs, LP				
JLB McLean LLC				
JLB Center Street, LP				
JLB Winhall, LP				
JLB Portales Partners Mgr L.P.				
JLB Portales Partners LLC				
JLB Stafford Phase I L.P.				
JLB Stafford Phase I GP LLC				
JLB Stafford Phase Two L.P.				

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JLB Stafford Phase Two GP LLC				
JLB West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
Longhorn Trail Ranch II, Ltd.				
Ski Partners, LLC				
SP Land Company, LLC				
Ski Partners II, LLC				
Woodbine Legacy Investment Partners, LP				
Woodbine Legacy Holdings, LLC				
Woodbine Legacy Pref Partners, LP				
Woodbine Legacy Holdings, LLC				
Gerrity Holdings LLC				
Gerrity Group, LLC				
Gerrity Retail Fund 3 Management, LLC				
Gerrity Retail Partners 3, LLC				
Gerrity Retail Fund 3, LP				
Gerrity Retail Investors 3, LLC				
GRF Special, LLC				
Gerrity Retail Fund 3, LP				
Neworld.Energy Holdings, LLC				
Neworld.Energy LLC				
Gerrity Prime 1, LLC				
Gerrity Retail Fund 3, LP				
CCI GG Prime 1 LLC				
Gerrity Prime 1, LLC				
CCI SSL Holding LLC				
Silverstone Senior Living, LLC				
CCI Tysons SL, LLC				
Silverstone Tysons, LP				
Silverstone Tysons Owner, LLC				
CCI Bethesda SL LLC				
Silverstone Bethesda, LP				
Silverstone Bethesda Owner, LLC				
CCI SSL Funding LLC				
SSL CCI Funding, LLC				
CCI Alexandria SL LLC				
Silverstone Alexandria II, LP				
Silverstone Alexandria II Owner, LLC				
CCI MAC 5BW LLC				
5 Burlington Woods JV, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
5 Burlington Woods, LLC				
Sammons Capital, Inc.				
Nextgen Re Holdings, LLC				
Neworld.Energy Holdings, LLC				
Neworld.Energy LLC				
Enterhealth, LLC				
Sammons Power Development, Inc.				
Otter, Inc.				
Gila Bend Power Partners, LLC				
SAGE Assets, Inc.				
Guggenheim Capital, LLC				
Guggenheim Partners, LLC				
GPH Funding II, LLC				
GPH Funding I, LLC				
GP Holdco, LLC				
GPFT Holdco, LLC				
GFMH, LLC f/k/a Generation Financial Mortgage, LLC				
Generation Mortgage Company, LLC f/k/a Generation Mortgage Company				
Guggenheim-meZocliq Holdings, LLC				
meZocliq LLC				
Guggenheim Insurance Holdco, LLC				
PLIC Holdings, LLC				
DLPG, LLC				
DLPG II Executive, LLC				
GLAC Holdings, LLC				
GLAC LV Holdings, LLC				
Guggenheim Holdco Sub II, LLC				
Guggenheim Alternative Asset Management, LLC				
Guggenheim Management, LLC				
Guggenheim Advisors, LLC				
GPC LIX, LLC				
Guggenheim Portfolio Company VII, LLC				
Guggenheim Portfolio Company X, LLC				
Guggenheim Partners India Holdings, LLC				
Guggenheim Capital Management (Asia) Private Limited				
Guggenheim Partners India GP, LLC				
Thomas Weisel India Opportunity Fund, L.P.				
GP India Opportunities Feeder Fund, LP				
Guggenheim Partners India Management, LLC				
ACEI Holdco, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GI Holdco II LLC				
GI Holdco LLC				
Guggenheim Partners Investment Management Holdings, LLC				
GC Orpheus Investors, LLC				
GIA Europe Holdings, Ltd.				
Guggenheim Investment Advisors (Europe) Limited				
GPA Services, LLC				
GPIMH Sub Holdco, Inc.				
Guggenheim Partners Europe Limited				
Iron Hill CLO Designated Acivity Company				
Guggenheim Partners Fund Management (Europe) Limited				
Guggenheim Global Investments Public Limited Company				
GPIMH Sub, LLC				
Guggenheim Funds Services, LLC				
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				
GSA, LLC				
Guggenheim Corporate Funding, LLC				
Corio RR Finance-3, LLC				
Corio RR Finance-4, LLC				
G-Covestre Capital Holdings LLC				
Covestre Capital PropCo-1 LLC				
Covestre Capital PropCo-2 LLC				
Covestre Capital PropCo-3 LLC				
Covestre Capital PropCo-4 LLC				
Covestre Capital PropCo-5 LLC				
Covestre Capital PropCo-8 LLC				
Covestre Capital PropCo-9 LLC				
Covestre Capital PropCo-10 LLC				
Covestre Capital PropCo-11 LLC				
Covestre Capital PropCo-12 LLC				
Covestre Capital PropCo-13 LLC				
Covestre Capital PropCo-14 LLC				
Covestre Capital PropCo-15 LLC				
Covestre Capital PropCo-16 LLC				
Covestre Capital PropCo-17 LLC				
Covestre Capital PropCo-18 LLC				
Covestre Capital PropCo-19 LLC				
Covestre Capital PropCo-21 LLC				
Covestre Capital PropCo-22 LLC				
Covestre Capital PropCo-23 LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Covestre Capital PropCo-24 LLC				
Covestre Capital PropCo-25 LLC				
Covestre Capital PropCo-26 LLC				
Covestre Capital PropCo-27 LLC				
Covestre Capital PropCo-28 LLC				
Covestre Capital PropCo-29 LLC				
Covestre Capital PropCo-30 LLC				
Covestre Capital PropCo-31 LLC				
Covestre Capital PropCo-32 LLC				
Covestre Capital PropCo-33 LLC				
Covestre Capital PropCo-35 LLC				
Covestre Capital LLC				
Guggenheim Investor Services, LLC				
Guggenheim Partners Advisors, LLC				
Guggenheim Partners Investment Management, LLC				
Artemis Aircraft Investments, LLC				
Bronco Media Holdings LLC				
Bronco Media MM LLC				
ELM 2 MM Funding LLC				
ELM 3 MM Funding LLC				
ELM MM LLC				
ETMF C-B LLC				
ETMF C-G LLC				
ETUR C-B LLC				
ETUR C-G 2 LLC				
Fitzcarraldo Funding LLC				
ETGP AMZ 1 Venture, LP				
G-Craton 2 MM LLC				
G-Craton MM LLC				
Acri Holdings LLC (fka G-Craton Holdings LLC)				
G-Ficus MM LLC				
G-Ficus Holdings LLC				
GIBSL SN, LLC				
GLAM MilHsg Fee LLC				
G-One MM LLC				
G-One Holdings LLC				
GPF SMLP, LLC				
G-PIPE MM LLC				
G-PIPE LLC				
G-Prairie MM LLC				
Teton Holdings I LLC (fka G-Prairie LLC)				
G-PUFF MM LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
G-PUFF LLC				
G-PUFF 2 MM LLC				
G-PUFF 2 LLC				
G-PUFF 3 MM LLC				
G-PUFF 3 LLC				
GRE MM LLC				
Gulf of Mexico Energy Infrastructure Platform MM LLC				
Gulf of Mexico Energy Infrastructure Platform LLC				
Molly Aida Funding LLC				
ETGP AMZ 2 Venture, LP				
Rosales Holdco LLC				
Rosales Funding LLC				
SB Tech Holdings I MM LLC				
SB Tech Holdings I LLC				
Short Line Rail Transportation MM LLC				
Short Line Rail Transportation LLC				
Teton Holdings II MM LLC				
Ulmus Holdco LLC				
Ulmus Funding LLC				
GIES Managing Member, LLC				
GIES Investment, LLC				
GIES Holdco, LLC				
GIES, LLC				
Hyperscale MM Funding LLC				
Hyperscale Funding LLC				
Hypnos C-B LLC				
Hypnos C-G LLC				
Hypnos Funding LLC				
Hypnos Holdco LLC				
Hypnos MM LLC				
Internet Radio Funding, LLC				
Internet Radio Funding II, LLC				
Corio Funding, LLC				
Corio RR Funding, LLC				
Corio RR Finance Co., LLC				
Corio RR Finance Co.-2, LLC				
CSCN, LLC				
I-SAIL, LLC				
SAIL 4 Finance, LLC				
SAIL 4 VFN NOTE ISSUER, LLC				
MERLIN Series 2015-A LLC				

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
MERLIN Series 2015-B LLC				
MERLIN Series 2015-C LLC				
REST, LLC				
SAILS-3, LLC				
SAILES 4-O, LLC				
CardCash Holdings, LLC				
Guggenheim Core Plus Fund, LLC				
AMC Investor Holdings LLC				
GPAM Holdings II, LLC				
GPIM Holdings VIII, Ltd.				
NZCG Feeder 1, L.P.				
Guggenheim NSA Napoli-Mirabella Trust 2019				
Guggenheim NSA Napoli-Mirabella Trust 2022				
Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC				
Guggenheim Private Debt Fund 2.0 Managing Member, LLC				
Guggenheim Private Debt Fund Note Issuer 2.0, LLC				
Guggenheim Private Debt Fund 2.0-I, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, LLC				
Guggenheim Private Debt MFLTB 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, Ltd.				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
GW Ocean, LLC				
5180 CLO LP				
5180-2 CLO LP				
Copper River CLO Ltd.				
GIM GP Ltd.				
Bingham CDO L.P.				
GPM Center Court, LLC				
Guggenheim High-Yield Fund, LLC				
Guggenheim High-Yield Plus Fund SPC				
Guggenheim High-Yield Plus Master Fund SPC				
Guggenheim Investors Fund LLC				
Guggenheim Loan Fund, LLC				
Guggenheim Private Debt Fund Managing Member, LLC				
Guggenheim Private Debt Master Fund, LLC				
Guggenheim Private Debt Fund, Ltd.				
Guggenheim Private Debt Fund, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Private Debt Fund Trinity Investco, LLC				
Guggenheim Private Debt Fund Throne Investco, LLC				
Guggenheim Private Debt Fund Note Issuer, LLC				
Guggenheim Private Debt Fund Throne Investco, LLC				
Kennecott Funding Ltd.				
Magma WCFF II Ltd				
NZC Guggenheim Fund Limited				
NZC Guggenheim Fund LLC				
NZC Guggenheim Master Fund Limited				
NZCG Funding Ltd.				
NZCG Funding LLC				
BBEP Legacy Holdings, LLC				
Orpheus Funding LLC				
Orpheus Holdings LLC				
Promenade-C 2 LLC				
Promenade Funding LLC				
Promenade Holdco LLC				
Promenade MM LLC				
Sands Point Funding Ltd.				
Seven Sticks CLO Ltd.				
Stellar Funding, Ltd.				
Links GKPL Holdco, LLC				
Guggenheim Partners Middle East Limited				
Links GPJL Holdco, LLC				
Guggenheim Partners Japan, Ltd.				
Rydex Holdings, LLC				
Security Investors, LLC				
GS Gamma Management, LLC				
GS Gamma Investments, LLC				
GS Gamma Advisors, LLC				
GPAM Holdings, Inc.				
Guggenheim Credit Services, LLC				
3200 West Twain Holdings I LLC				
AAFT-MSN 29573 Lender LLC				
AAFT-MSN 29574 Lender LLC				
AAFT-MSN 31163 Lender LLC				
AAFT-MSN 31167 Lender LLC				
AAFT-MSN 33227 Lender LLC				
AAFT-MSN 33229 Lender LLC				
AAFT-MSN 33321 Lender LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Asset Consulting Group, LLC				
GP Feeder Fund Management, LLC				
Guggenheim Investment Advisors, LLC				
TEK Financial, LLC				
PLUS Funding IV, LLC				
GSFI, LLC				
JLx3, LLC				
GSFI, LLC				
Generation Financial Group LLC				
Generation Financial Group, LLC				
IPEX LLC				
IPEX Services, LLC				
GC Orpheus Investors, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim Payroll Agent, LLC				
GC Parent Holdings, LLC				
GRREP Holdings, LLC				
Guggenheim Retail Real Estate Partners, LLC f/k/a Guggenheim Retail Real Estate Partners, Inc.				
Guggenheim Development Services, LLC fka Terrabyte Development, LLC				
West Coast QSR Acquisitions, LLC				
Java Acquisition Company 0013, LLC				
Java Acquisition Company 0031, LLC				
JL Ada 1846, LLC				
JL Amelia 1619, LLC				
JL Ardmore 1563, LLC				
JL Bedford 1458, LLC				
JL Bee Cave 1559, LLC				
JL Beloit 1365, LLC				
JL Bolivar 1575, LLC				
JL Brownsville 1524, LLC				
JL Canton 1593, LLC				
JL Cape Girardeau 1502, LLC				
JL Centerton 1337, LLC				
JL Chattanooga 1491, LLC				
JL Chickasha 1476, LLC				
JL Corpus Christi 1454, LLC				
JL Cortlandville 1462, LLC				
JL Delavan 1363, LLC				
JL Depew 1297, LLC				
JL D'Iberville 1506, LLC				

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Dripping Springs 1369, LLC				
JL East Syracuse 1473, LLC				
JL El Paso 1537, LLC				
JL El Paso 1542, LLC				
JL El Paso 1546, LLC				
JL El Paso 1587, LLC				
JL Evansville 1459, LLC				
JL Fayetteville 1336, LLC				
JL Flowood 1515, LLC				
JL Fort Oglethorpe 1492, LLC				
JL Fort Worth 834, LLC				
JL Fort Worth 1393, LLC				
JL Fort Wright 1611, LLC				
JL Frankfort 1460, LLC				
JL Georgetown 1407, LLC				
JL Hampton 1595, LLC				
JL Jeffersonville 1440, LLC				
JL Jonesboro 1553, LLC				
JL Kyle 1338, LLC				
JL Lake Hallie 1434, LLC				
JL Machesney Park 1388, LLC				
JL Lexington 1436, LLC				
JL Little Rock 1489, LLC				
JL Louisville 1437, LLC				
JL Manitowoc 1257, LLC				
JL Manvel 1255, LLC				
JL Marion 1499, LLC				
JL Mason 1523, LLC				
JL McAlester 1490, LLC				
JL Mobile 1536, LLC				
JL New Hartford 1463, LLC				
JL New Lenox 986, LLC				
JL Nixa 1386, LLC				
JL Normal 1457, LLC				
JL Oak Creek 1269, LLC				
JL Oconomowoc 1513, LLC				
JL Oshkosh 1465, LLC				
JL Owensboro 1461, LLC				
JL Peoria 1539, LLC				
JL Peoria 1638, LLC				

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Pharr 1482, LLC				
JL Radcliff 1569				
JL Richland 1509, LLC				
JL Rockford 1428, LLC				
JL Rolla 1534, LLC				
JL Saraland 1552, LLC				
JL Siloam Springs 1448, LLC				
JL Springfield 1433, LLC				
JL Springfield 1495, LLC				
JL St. Robert 1582, LLC				
JL Sun Prairie 1514, LLC				
JL Syracuse 1550, LLC				
JL Tyler 1583, LLC				
JL Webster 1313, LLC				
Lansing 824 Retail, LLC				
MCCW Dahlonega 1637, LLC				
SC-CJ Phoenix 1584, LLC				
SC-H Sellersburg 1373, LLC				
SE Napa 1279, LLC				
SE Orangevale 1223, LLC				
SE Stockton 1394 LLC				
Stonebridge Investors III, LLC				
National Brand Investors I, LLC				
Retail Investors III, LLC				
FD Orange Beach 859, LLC				
NE Lewiston 820, LLC				
GW Phoenix 799, LLC				
NC Lincolnshire 624, LLC				
NC Little Rock 642, LLC				
NC Naperville 623, LLC				
SE Sacramento 1224, LLC				
SE Union City 1247, LLC				
TLEXP Ellisville 926, LLC				
TLEXP Overland Park 978, LLC				
TLEXP St. Peters 899, LLC				
GM Lansing 824, LLC				
JL Milwaukee 1397, LLC				
JL Plover 1320, LLC				
JL Porter 1414, LLC				
JL Princeton 1332, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Cainhoy Land & Timber, LLC				
Seven Sticks, LLC				
GFPID, LLC				
GFPIC, L.P.				
GGIC, Ltd.				
GGIC KTI Holdings Ltd.				
GFP Green Inc.				
GFP Peru Dunas Holdings, Inc.				
GGIC Greenbacker Funding Ltd.				
GGIC IIP Holdings, L.P.				
Franklin Park (Cyprus) Limited				
GGIC IIP Holdings Ltd.				
GGIC Manager, LLC				
Guggenheim Golf Properties Investor, LLC				
Guggenheim GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)				
GNP-IC, LLC				
GNP-MR, LLC				
Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda				
Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)				
GNP-BA, LLC				
GNP-BA S.R.L.				
GN Fund I, LLC				
GDP - Pilara Lotes, LLC				
GC Pilar Golf Investment, LLC				
Pilar Holdings, LLC				
Toledo-MNG, LLC				
Toledo-SLS, LLC				
Guggenheim Services, LLC				
GC Disbursement Agent, LLC				
Guggenheim Disbursement Agent, LLC				
Guggenheim Receivable Financing, LLC				
Guggenheim Manager, Inc.				
GMI GPIM, LLC				
GMI GPIMH, LLC				
Guggenheim Premises I, LLC				
GPM: Fundrise, LLC				
GC Deferred Compensation I, LLC				
AC Storage, LLC				
Collectibles Antiquities Company, LLC				
Pilara Lotes II, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Opportunities Investors I-B, LLC				
Guggenheim Opportunities Investors IV, LLC				
Guggenheim Opportunities Investors V, LLC				
Guggenheim Opportunities Investors VI, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim SPAC Holdings Holdings, LLC				
Guggenheim GGP Holdings, LLC				
GGP Holdco, LLC				
GGP Sponsor Holdings, LLC				
Gores Guggenheim Sponsor LLC				
Gores Guggenheim Inc.				
Guggenheim GPH Holdings, LLC				
GPH Holdco, LLC				
Guggenheim Partners Holdings, LLC				
Guggenheim Special Purpose Acquisition Corp. I				
Metric Finance TopCo, LLC				
Bound Brook Capital Corporation				
GPH Funding II, LLC				
Metric Finance Acquisition Corp. I				
Metric Finance Acquisition Corp. II				
Metric Finance Acquisition Corp. III				
Metric Finance Acquisition Corp. IV (fka Bound Brook Capital Corporation)				
Metric Finance Holdings I, LLC				
First Light Acquisition Group, Inc.				
Metric Finance Holdings II, LLC				
Metric Finance Holdings III, LLC				
Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)				
Metric Finance Holdings IV, LLC				
Meteora Venture Partners Acquisition Corp.				
Liberty Hampshire Holdings, LLC				
GEFI Company, LLC				
GIFLS Capital Company, LLC				
Guggenheim Treasury Services, LLC				
The Liberty Hampshire Company, LLC				
GIFMS Capital Company, LLC				
Blanford Capital Company #1, LLC				
Blanford Capital Company #2, LLC				
Blanford Capital Company #3, LLC				
Blanford Capital Company #4, LLC				
Blanford Capital Company #5, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Blanford Capital Company #6, LLC				
Blanford Capital Company #7, LLC				
Blanford Capital Company #8, LLC				
Blanford Capital Company #9, LLC				
Blanford Capital Company #10, LLC				
Blanford Capital Company #11, LLC				
Blanford Capital Company #12, LLC				
Blanford Capital Company #13, LLC				
Blanford Capital Company #14, LLC				
Blanford Capital Company #15, LLC				
Blanford Capital Company #16, LLC				
Blanford Capital Company #17, LLC				
Blanford Capital Company #18, LLC				
Blanford Capital Company #19, LLC				
Blanford Capital Company #20, LLC				
Blanford Capital Company #21, LLC				
Blanford Capital Company #22, LLC				
Blanford Capital Company #23, LLC				
Blanford Capital Company #24, LLC				
Blanford Capital Company #25, LLC				
Blanford Capital Company #26, LLC				
Brier Creek Capital Company #1, LLC				
Short Hills Capital Company #1, LLC				
GIFS Capital Company, LLC				
GIFM Holdings Trust				
Sandy Point Capital Company, LLC				
Saratoga Springs Capital Company, LLC				
Saratoga (Cayman) Ltd.				
BFC Capital Company, LLC				
Bound Brook Capital Corporation				
Chelsea Creek Capital Company, LLC				
Jasmine Asset Funding Limited				
Kemps Landing Capital Company, LLC				
Kips Bay Capital Company #2, LLC				
Kips Bay Capital Company #4, LLC				
Guggenheim Treasury Services International Limited				
Guggenheim Treasury Services (Europe) Limited				
Moore's Creek Capital Corporation				
The Liberty Hampshire Capital Company, LLC				
Guggenheim Treasury Services Corporation (N.Y.)				

STATEMENT AS OF September 30, 2022

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Bennington Stark Capital Company, LLC				
Cedar Springs Capital Company, LLC				
Cedar Springs (Cayman) Ltd.				
Concord Minutemen Capital Company, LLC				
Crown Point Capital Company, LLC				
Legacy Capital Company, LLC				
Optimus Funding Company, LLC				
Ridgefield Funding Company, LLC				
Thomas Creek Capital Corporation				
Valcour Bay Capital Company, LLC				
White Plains Capital Company, LLC				
Lexington Parker Capital Company, L.L.C.				
Great Bridge Capital Company, LLC				
Washington Lee Capital Company, LLC				
Relationship Funding (Cayman) Ltd.				
Sammons Distribution Holdings, Inc.				
Sammons BW, Inc.				
Parkway Mortgage, Inc.				
Asheville Resolution Corporation				
GPI Ventures LLC				

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP					NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc.	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	Sammons Enterprises, Inc. ESOT (SEI ESOT)	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc.	NV	UIP	Sammons Enterprises, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Asheville Resolution Corporation	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5664082				GPI Ventures, LLC	DE	NIA	Asheville Resolution Corporation	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Community Investments, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc.	DE	UIP	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc.	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	66044	46-0164570				Midland National Life Insurance Company	IA	RE	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1012500				My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	66974	36-2428931				North American Company for Life and Health Insurance	IA	IA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1863087				Heyday Insurance Agency LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Beacon Capital Management, Inc.	OH		Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Tenura, LLC	DE		Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1600408				SFG Bermuda, LTD	BMU		Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3758037				Sammons Financial Group Asset Management, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Industrial Capital, LLC	DE		Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AIS SIND, LLC	DE		Sammons Industrial Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Alternative Power Solutions, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					H2 Fuels, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sync Storage Solutions, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc.	DE		Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Industrial Solutions, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc.	DE	NIA	Briggs Equipment, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs UK Holdings, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rosemount Holdings Ltd.		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Access Plus (Scotland) Ltd.		NIA	Rosemount Holdings Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Trainingplus.Com Ltd.		NIA	Rosemount Holdings Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire (Dungannon) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Centre Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Aerial Platform Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Northern Forklift (Scotland) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Bannagroe Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laois Hire Services Limited		NIA	Bannagroe Limited	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Asset Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Assets Limited	GBR	NIA	AmeyBriggs Asset Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Holding Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR	NIA	AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Group Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway (Hire) Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Solent Forklift Trucks Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nishhen Denshi Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Infrastructure, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					550 Capital, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons CAES Holdings, LLC	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-2115280				DC Solutions LLC	DE	NIA	Sammons CAES Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3181274				Pathfinder Renewable Wind Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Energy Storage Holdings LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laramie Wind LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4744404				Sammons Renewable Energy Holdings, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4750081				SRE Solar OpCo, Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4848700				SRE Blocker #1, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592062				SRE NC Solar, LLC	DE	NIA	SRE Blocker #1, Inc	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592268				SRE Utility Solar 1, LLC	DE	NIA	SRE NC Solar, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Raeford Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000					SRK Holdings, LLC	NC	NIA	Heelstone Energy III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcand Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy IV, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings I, LLC	NC	NIA	Heelstone Energy IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					BRE NC Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Shelby Randolph Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy V, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings II, LLC	NC	NIA	Heelstone Energy V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Aspen Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VI, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings III, LLC	NC	NIA	Heelstone Energy VI, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Newton Grove 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heestone Energy VII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VI, LLC	DE	NIA	Heelstone Energy VII, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	PV Project Lessee IV, LLC	Ownership	10.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Toad 1425 A Powatan Road, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VII, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	Heelstone Energy Investor VII, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	Heelstone Energy VIII, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Harrell's Hill Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000					Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Littlefield Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee V-2015, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Land Holdings, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				SRE Focalpoint Holdings, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE Focalpoint, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				SRE DevCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro DevCo, Inc	DE	NIA	SRE DevCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4898487				SRE Hydro Canada-1, LLC	DE	NIA	SRE Hydro DevCo, Inc	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Renewable Energy Canada Holdings Inc		NIA	SRE Hydro Canada-1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp		NIA	Sammons Renewable Energy Canada Holdings Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada General Services Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	Clemina Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	Serpentine Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	Columbia Mountains Power GP Ltd	Ownership	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	English Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	Columbia Mountains Power LP	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Fosthall Creek Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Wind OpCo Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4849495				SRE Blocker #2, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway LLC	DE	NIA	SRE Blocker #2, Inc	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway HoldCo LLC	DE	NIA	SRE Midway LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Midway Wind, LLC	DE	NIA	SRE Midway Member LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858288				SRE Blocker #3, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2182362				SRE Rio Bravo, LLC	DE	NIA	SRE Blocker #3, Inc	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	SRE Rio Bravo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1895548				Rio Bravo Wind Capital, LLC	DE	NIA	Rio Bravo Wind Renewables, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Holdings, LLC	DE	NIA	Rio Bravo Wind Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4551073				Rio Bravo Windpower, LLC	DE	NIA	Rio Bravo Wind Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858370				SRE Blocker #4, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	81-4877990				SRE Blocker #5, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4878045				SRE Blocker #6, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3869035				SRE Blocker #7, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3877769				SRE Blocker #8, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc.	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868169				Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1894969				Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1832295				Sweetwater River Conservancy Wetland Mitigation Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Buzzard Bird Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Access Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Miracle Mile Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Stewart Creek Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Two Iron Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0879029				Pathfinder Land and Ranch Management, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Beulah Belle Grazing Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Ohana LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1439939				KDC Real Estate JV I Controlling GP LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	K2 Development, LLC	Ownership	48.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	KDC Real Estate JV I Controlling GP LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	K2 Development, LLC	Ownership	48.4	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	KDC Real Estate JV I General Partner LP	Ownership	0.2	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1438399				KDC Real Estate JV I REIT Manager LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I REIT Manager LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					KDC Real Estate JV I Operating LLC	DE	NIA	KDC Real Estate JV I REIT LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299888				ASG Mortgage Investors, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299902				DBI/ASG Advisors, LP	DE	NIA	ASG Mortgage Investors, LLC	Ownership	14.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299393				DBI/ASG Mortgage Acquisition Fund I, LP	DE	NIA	Compatriot Capital, Inc	Ownership	55.4	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc.	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				CCI Residential LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Residential LLC	DE	NIA	CCI Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion HoldCo LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4854802				Albion Columbus Investors 1, LLC	DE	NIA	Albion Columbus 1, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2580846				Albion WM 1, LLC	DE	NIA	Albion Columbus Investors 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Evanston Investors I, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4523474				Albion at Evanston, LLC	DE	NIA	Albion at Evanston Investors I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5240902				Albion at Oak Park Investors I, LLC	DE	NIA	Albion at Oak Park Member, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park, LLC	DE	NIA	Albion at Oak Park Investors I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion DeVille Member LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4664891				Albion at Beachwood LLC	DE	NIA	Albion DeVille Member LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4683762				Beachwood Apartments LLC	DE	NIA	Albion at Beachwood LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane GP, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4423717				Albion at Parklane Limited Partner, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane Limited Partner, LLC	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane GP, LLC	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Highland Park, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				AJ Highland Park Investors, LLC	DE	NIA	Albion at Highland Park, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	AJ Highland Park Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				New Forum Apartments JV Investors, LLC	DE	NIA	Albion at New Forum Member, LLC	Ownership	10.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC	DE	NIA	New Forum Apartments JV Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2667963				Albion in the Gulch Investors, LLC	DE	NIA	Albion in the Gulch Member, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch, LLC	DE	NIA	Albion in the Gulch Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4134562				AJ Renaissance Place Investors, LLC	DE	NIA	Albion at Renaissance Place, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Renaissance Place, LLC	DE	NIA	AJ Renaissance Place Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2079440				Albion at Palatine, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000					Albion St. Louis, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4009140				AK St. Louis Manager, LLC	DE	NIA	Albion St. Louis, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4014851				AK St. Louis Holdings, LLC	DE	NIA	AK St. Louis Manager, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AK St. Louis Owner, LLC	DE	NIA	AK St. Louis Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	Albion HoldCo LLC	Ownership	98.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	CCI Residential LLC	Ownership	2.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3984532				JLB Chapman GP LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2282391				Albion 636 Division, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion on Lake Cook Mezz, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2143965				Albion on Lake Cook, LLC	DE	NIA	Albion on Lake Cook Mezz, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Murfreesboro Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456865				Albion Murfreesboro Investors, LLC	DE	NIA	Albion Murfreesboro Member, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2440458				Albion at Murfreesboro, LLC	DE	NIA	Albion Murfreesboro Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	CCI Residential LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Holding LLC	DE	NIA	VGH/Dallas LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Management Company LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Communications LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Illinois LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of North Carolina LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Pennsylvania LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4839030				Southside Works Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0832966				Southside Works City Apartments LLC	DE	NIA	Southside Works Holding LLC	Ownership	10.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1829701				Morrow Park Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-5393796				VG ECU Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					LAV MP Holding, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	LAV MP Holding, LLC	Ownership	34.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc.	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4004306				E2M Villas at RPW, LLC	TX	NIA	Compatriot Capital, Inc	Ownership	79.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2858194				AHC Villas Richmond, LLC	TX	NIA	E2M Villas at RPW, LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Compatriot Capital, Inc	Ownership	84.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Morrow Park Holding LLC	Ownership	15.2	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	VG Morrow Park Capital LLC	Ownership	65.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	39.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	23.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P.	TX	NIA	JLB Partners LLC	Ownership	76.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1641185				JLB Portales Partners LLC	DE	NIA	JLB Portales Partners Mgr L.P.	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	JLB Stafford Phase I GP LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Stafford Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	JLB Partners LLC	Ownership	15.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	JLB Stafford Phase Two GP LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Stafford Phase Two GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	80.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	19.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB West Paces Phase I GP LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	11-3732440				Longhorn Trail Ranch II, Ltd	TX	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	45.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	42.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Investment Partners, LP	Ownership	93.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Pref Partners, LP	Ownership	7.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Gerrity Retail Partners 3, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	GRF Special, LLC	Ownership	4.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management	0.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Fund 3 Management, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI GG Prime 1 LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	CCI GG Prime 1 LLC	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	Gerrity Group, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-0799208				Silverstone Senior Living, LLC	DE	NIA	CCI SSL Holding LLC	Ownership	37.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				Silverstone Tysons, LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Bethesda SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1607554				SSL CCI Funding, LLC	DE	NIA	CCI SSL Funding LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Alexandria SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2873070				Silverstone Alexandria II, LP	DE	NIA	CCI Alexandria SL LLC	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2889104				Silverstone Alexandria II Owner, LLC	DE	NIA	Silverstone Alexandria II, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MAC 5BW LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2734766				5 Burlington Woods JV, LLC	DE	NIA	CCI MAC 5BW LLC	Ownership	44.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2699022				5 Burlington Woods, LLC	DE	NIA	5 Burlington Woods JV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				Sammons Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc	Ownership	21.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nextgen Re Holdings, LLC	DE	NIA	Sammons Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Nextgen Re Holdings, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	3.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2082139				Neworld.Energy LLC	NV	NIA	Neworld.Energy Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Sammons Power Development, Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				Otter, Inc	OK	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2880167				Gila Bend Power Partners, LLC	DE	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	SAGE Assets, Inc	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8735034				GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4333580				PLIC Holdings, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					DLPG, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	61-1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim-meZocliq Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					meZocliq LLC	DE	NIA	Guggenheim-meZocliq Holdings, LLC	Ownership	41.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5289665				GFMH, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	99.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	01-0625839				Guggenheim Alternative Asset Management, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	55-0787375				Guggenheim Management, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877775				Guggenheim Advisors, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPC LIX, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0561623				Guggenheim Portfolio Company VII, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877754				Guggenheim Portfolio Company X, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPA Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2348325				Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0459105				Guggenheim Real Estate (CA), Inc. (fka Guggenheim Real Estate (CA), Inc. (fka Guggenheim Commercial Real Estate Finance (CA), Inc.)	DE	NIA	Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3419734				Guggenheim Partners India Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553951				Guggenheim Partners India GP, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	33.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5637417				Thomas Weisel India Opportunity Fund, L.P.	DE	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0635974				GP India Opportunities Feeder Fund, LP	CYM	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553827				Guggenheim Partners India Management, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0602518				Guggenheim Capital Management (Asia) Private Limited	IND	NIA	Guggenheim Partners India Holdings, LLC	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2601294				GI Holdco II Sub LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GI Holdco LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2746953				Internet Radio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1008179				Internet Radio Funding II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Campa Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2281178				ELM 2 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ELM 3 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Acri Holdings LLC (fka G-Craton Holdings LLC)	DE	NIA	G-Craton MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus Holdings LLC	DE	NIA	G-Ficus MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-One MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-One Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPF SMLP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAM MilHsg Fee LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE LLC	DE	NIA	G-PIPE MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Prairie MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4088107				Teton Holdings I LLC (fka G-Prairie LLC)	DE	NIA	G-Prairie MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF LLC	DE	NIA	G-PUFF MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742773				G-PUFF 2 LLC	DE	NIA	G-PUFF 2 MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 3 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4441571				G-PUFF 3 LLC	DE	NIA	G-PUFF 3 MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GRE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gulf of Mexico Energy Infrastructure Platform MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gulf of Mexico Energy Infrastructure Platform LLC	DE	NIA	Gulf of Mexico Energy Infrastructure Platform MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd.	Ownership	17.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Molly Aida Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Orinoco Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	76.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SB Tech Holdings I MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0870852				SB Tech Holdings I LLC	DE	NIA	SB Tech Holdings I MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Short Line Rail Transportation MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4511656				Short Line Rail Transportation LLC	DE	NIA	Short Line Rail Transportation MM LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Teton Holdings II MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd.	Ownership	17.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	21.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1777067				GIES Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3975034				GPIMH Sub, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4089233				GPIMH Sub Holdco, Inc.	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Fund Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0644053				Guggenheim Partners Investment Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GMI GPIM, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476386				I-SAIL, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980791				SAILS-3, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					REST, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000					SAILES 4-0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co.-2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0489340				Guggenheim Partners Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566193				GPAM Holdings II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0598461				Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.	CYM	NIA	GPAM Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5172462				ETUR C-G 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NZCG Feeder 1, L.P.	CYM	NIA	GPIM Holdings VIII, Ltd	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPIM Holdings VIII, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Fund Management (Europe) Limited	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0450778				Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2886445				Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0466249				Guggenheim Private Debt Fund 2.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1784155				Guggenheim Private Debt Fund Note Issuer 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3149694				Guggenheim Private Debt Fund 2.0-I, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4810710				Guggenheim Private Debt Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 2.0, Ltd	CYM	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, Ltd	Ownership	74.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, LLC	Ownership	12.4	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0-I, LLC	Ownership	13.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4028256				Guggenheim Private Debt MFLTB 2.0, LLC	DE	NIA	Guggenheim Private Debt Master Fund 2.0, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3771739				5180 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0887520				5180-2 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P.	CYM	NIA	GIM GP Ltd.	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2623504				GIBSL SN, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIM GP Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2943395				GPM-Center Court, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Fund SPC	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Master Fund SPC	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3336426				Guggenheim Investors Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2022	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0815983				Guggenheim Private Debt Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1758762				Guggenheim Private Debt Fund, Ltd.	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2254634				Guggenheim Private Debt Fund Trinity Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd.	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Private Debt Fund Note Issuer, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Iron Hill CLO Designated Activity Company	IRL	NIA	Guggenheim Partners Europe Limited	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Bronco Media MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1739830				Hyperscale MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCFF II Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				NZC Guggenheim Master Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				NZCG Funding Ltd.	CYM	NIA	NZC Guggenheim Master Fund Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				NZCG Funding LLC	DE	NIA	NZCG Funding Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sands Point Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5183558				Promenade-C 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1020107				SAIL 4 Finance, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0955343				CardCash Holdings, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-3809007				Guggenheim Core Plus Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0399374				Guggenheim Corporate Funding, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-3, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-4, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3770846				G-Covestre Capital Holdings LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3744049				Covestre Capital Holdings LLC	DE	NIA	G-Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1333892				Covestre Capital PropCo-1 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1350310				Covestre Capital PropCo-2 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1378493				Covestre Capital PropCo-3 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1416532				Covestre Capital PropCo-4 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-9 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-10 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-13 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-14 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-15 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-18 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-19 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-21 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-22 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-23 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-24 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-25 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-26 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-27 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-28 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-29 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-30 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-31 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-32 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-33 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-35 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1631676				Guggenheim Funds Investment Advisors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4525194				GSA, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0614356				Rydex Holdings, LLC	KS	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0751796				GS Gamma Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	71-0983554				GS Gamma Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1273264				GPAM Holdings, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0570314				Guggenheim Credit Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0412624				3200 West Twain Holdings I LLC	DE	NIA	Guggenheim Credit Services, LLC	Management	0.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922431				AAFT-MSN 29573 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980027				AAFT-MSN 29574 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0923092				AAFT-MSN 31163 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980606				AAFT-MSN 31167 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0923219				AAFT-MSN 33227 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922330				AAFT-MSN 33229 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409298				AAFT-MSN 33321 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409425				AAFT-MSN 33486 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2477543				Acsal Holdco LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 LLC	DE	NIA	AAFT-MSN 29573 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 LLC	DE	NIA	AAFT-MSN 29574 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 LLC	DE	NIA	AAFT-MSN 31163 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 LLC	DE	NIA	AAFT-MSN 31167 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 LLC	DE	NIA	AAFT-MSN 33227 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 LLC	DE	NIA	AAFT-MSN 33229 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 LLC	DE	NIA	AAFT-MSN 33321 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 LLC	DE	NIA	AAFT-MSN 33486 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Energy LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund, LP	DE	NIA	Guggenheim Energy LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Loan Services Company, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093280				Guggenheim Loan Services Company, Inc.	CA	NIA	Guggenheim Loan Services Company, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0268934				Transparent Value, L.L.C.	DE	NIA	Guggenheim Transparent Value, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8738804				Links Holdings, Inc.	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Greece Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Ireland Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Europe Limited		NIA	Guggenheim Securities Ireland Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities International, Ltd.	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Credit Partners, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1130409				Links GKPL Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Middle East Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Japan, Ltd.	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231727				GIA Europe Holdings, Ltd.	CYM	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Guggenheim Investment Advisors (Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2634714				Guggenheim Investment Advisors, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	41-2218591				JLx3, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	61.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	JLx3, LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	65-1276716				IPEX LLC	DE	NIA	Generation Financial Group LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					IPEX Services, LLC	DE	NIA	IPEX LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-0016233				Generation Mortgage Company, LLC	CA	NIA	GFMH, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-5629811				GPM: Fundrise, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Payroll Agent, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	65.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Seven Sticks, LLC	SC	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8818434				GFPID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545986				GFPIC, L.P.	CYM	NIA	GFPID, LLC	Ownership	34.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545987				GGIC, Ltd.	CYM	NIA	GFPIC, L.P.	Ownership	75.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC KTI Holdings Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GFP Green Inc.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1197465				GFP Peru Dunas Holdings, Inc.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC Greenbacker Funding Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC IIP Holdings Ltd.	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC, Ltd.	Ownership	85.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Franklin Park (Cyprus) Limited	CYP	NIA	GGIC IIP Holdings LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2080411				GGIC Manager, LLC	DE	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	FL	NIA	Guggenheim Golf Properties Investor, LLC	Ownership	89.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	FL	NIA	GN Fund I, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144058				GNP-BA, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0535371				GNP-BA S.R.L.	ARG	NIA	GNP-BA, LLC	Ownership	95.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	DE	NIA	GC Parent Holdings, LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5737003				GNP-IC, LLC	DE	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8392416				GNP-MR, LLC	ID	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda	PRT	NIA	GNP-MR, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669663				GN Fund I, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-MNG, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-2035275				Guggenheim Retail Real Estate Partners, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586065				Guggenheim Development Services, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1859059				JL Amelia 1619, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5132465				Java Acquisition Company 0013, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3475826				Java Acquisition Company 0031, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3718197				JL Ada 1846, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0597001				JL Ardmore 1563, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1946518				JL Bedford 1458, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2667641				JL Bee Cave 1559, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4816890				JL Beloit 1365, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1498116				JL Bolivar 1575, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	86-2945532				JL Brownsville 1524, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2227560				JL Canton 1593, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3451003				JL Cape Girardeau 1502, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3982939				JL Centerton 1337, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1489005				JL Chattanooga 1491, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3435259				JL Chickasha 1476, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3119460				JL Corpus Christi 1454, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2959604				JL Cortlandville 1462, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1376573				JL Cypress 821, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3735577				JL Delavan 1363, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2942837				JL Depew 1297, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2241143				JL D'Iberville 1506, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1198128				JL East Syracuse 1473, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1786425				JL El Paso 1537, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL El Paso 1542, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2272008				JL El Paso 1546, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456436				JL El Paso 1587, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1657665				JL Evansville 1459, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL Fayetteville 1336, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3244620				JL Flowood 1515, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2880223				JL Fort Oglethorpe 1492, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2951317				JL Fort Worth 834, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3839771				JL Fort Worth 1393, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2668210				JL Fort Wright 1611, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	85-1959322				JL Frankfort 1460, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4966066				JL Georgetown 1407, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0747554				JL Hampton 1595, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1359820				JL Jeffersonville 1440, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1902235				JL Jonesboro 1553, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2716364				JL Kyle 1338, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2620816				JL Lake Hallie 1434, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2960302				JL Lexington 1436, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2897054				JL Little Rock 1489, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3242971				JL Louisville 1437, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2455259				JL Machesney Park 1388, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3705866				JL Manitowoc 1257, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742155				JL Manvel 1255, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1443824				JL Marion 1499, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3930852				JL Mason 1523, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2994079				JL McAlester 1490, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1696406				JL Mobile 1536, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2356877				JL New Hartford 1463, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0822190				JL New Lenox 986, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2710328				JL Nixa 1386, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3935205				JL Normal 1457, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	92-0463423				JL Oak Creek 1269, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1630968				JL Oconomowoc 1513, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1005370				JL Oshkosh 1465, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	85-2698206				JL Owensboro 1461, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2694625				JL Peoria 1539, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3645437				JL Peoria 1638, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Pharr 1482, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Radcliff 1569, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3069959				JL Richland 1509, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4158299				JL Rockford 1428, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-2442002				JL Rolla 1534, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1674612				JL Saraland 1552, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3810751				JL Siloam Springs 1448, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4994372				JL Springfield 1433, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1218816				JL Springfield 1495, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1488719				JL St. Robert 1582, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0609748				JL Sun Prairie 1514, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4751967				JL Syracuse 1550, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4828775				JL Tyler 1583, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1711110				JL Webster 1313, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0554458				Lansing 824 Retail, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MCCW Dahlonega 1637, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1815651				SC-CJ Phoenix 1584, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3762007				SC-H Sellersburg 1373, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4305239				SE Napa 1279, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1912667				SE Orangevale 1223, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1403507				SE Stockton 1394, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	38-3940929				Stonebridge Investors III, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3986639				National Brand Investors I, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507993				FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0508568				NE Lewiston 820, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3922242				NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1754019				NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1036369				NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4096359				SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0582430				SE Union City 1247, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1872507				TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1140283				TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4051268				TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3800257				JL Dripping Springs 1369, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1457200				JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0575985				GC Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4297522				Guggenheim Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Receivable Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4406374				Guggenheim Manager, Inc	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIM, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GGP Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Sponsor Holdings, LLC	DE	NIA	GGP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Sponsor LLC	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Inc	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GPH Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Holdco, LLC	DE	NIA	Guggenheim GPH Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Holdings, LLC	DE	NIA	GPH Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1580017				Guggenheim Special Purpose Acquisition Corp. I	CYM	NIA	Guggenheim Partners Holdings, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-0890512				Metric Finance Acquisition Corp. I	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. II	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. III	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Metric Finance Acquisition Corp. IV (fka Bound Brook Capital Corporation)	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings I, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					First Light Acquisition Group, Inc.	DE	NIA	Metric Finance Holdings I, LLC	Ownership	16.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings III, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1204962				Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)	DE	NIA	Metric Finance Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings IV, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Meteora Venture Partners Acquisition Corp.	DE	NIA	Metric Finance Holdings IV, LLC	Ownership	17.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4863472				GC Deferred Compensation I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0415853				AC Storage, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0822684				Collectible Antiquities Company, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2684884				Guggenheim Opportunities Investors I-B, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8368645				Guggenheim Opportunities Investors IV, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8511161				Guggenheim Opportunities Investors V, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3682958				Guggenheim Opportunities Investors VI, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pilara Lotes II, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	29.2	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1321172				GEFI Company, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1321172				GEFI Company, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	GEFI Company, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3935220				Guggenheim Treasury Services, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4068485				The Liberty Hampshire Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074350				BFC Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957679				Chelsea Creek Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Jasmine Asset Funding Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957675				Kemps Landing Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1363646				Kips Bay Capital Company #2, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1364107				Kips Bay Capital Company #4, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0519573				Guggenheim Treasury Services International Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231174				Guggenheim Treasury Services (Europe) Limited	GBR	NIA	Guggenheim Treasury Services International Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	71-0978028				Moore's Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2310174				The Liberty Hampshire Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3959215				Guggenheim Treasury Services Corporation (N.Y.)	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2826279				Bennington Stark Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Bound Brook Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	42-1548166				Cedar Springs Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Springs (Cayman) Ltd.	CYM	NIA	Cedar Springs Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4203696				Concord Minutemen Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4033531				Crown Point Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0240846				Legacy Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074348				Optimus Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Ridgefield Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2685787				Thomas Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	20-4313228				Valcour Bay Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					White Plains Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1408448				Blanford Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420448				Blanford Capital Company #2, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420464				Blanford Capital Company #3, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425479				Blanford Capital Company #4, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425486				Blanford Capital Company #5, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1442968				Blanford Capital Company #6, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1447231				Blanford Capital Company #7, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1457600				Blanford Capital Company #8, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458988				Blanford Capital Company #9, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458993				Blanford Capital Company #10, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471119				Blanford Capital Company #11, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471189				Blanford Capital Company #12, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471178				Blanford Capital Company #13, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1472672				Blanford Capital Company #14, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473165				Blanford Capital Company #15, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473196				Blanford Capital Company #16, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1484583				Blanford Capital Company #17, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1485538				Blanford Capital Company #18, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1486468				Blanford Capital Company #19, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL 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 *
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506701				Blanford Capital Company #20, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506708				Blanford Capital Company #21, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1508270				Blanford Capital Company #22, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523545				Blanford Capital Company #23, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523557				Blanford Capital Company #24, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523592				Blanford Capital Company #25, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Blanford Capital Company #26, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Brier Creek Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Short Hills Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIFM Holdings Trust	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga Springs Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga (Cayman), Ltd.	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sandy Point Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4145892				Lexington Parker Capital Company, L.L.C.	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Great Bridge Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Morgan Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Lee Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Relationship Funding (Cayman) Ltd.	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc.	DE	NIA	Sammons Distribution Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	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?	YES
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.	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:

Bar Code:

1. 6 6 0 4 4 2 0 2 2 4 9 0 0 0 0 0 3

2. 6 6 0 4 4 2 0 2 2 3 6 5 0 0 0 0 3

3. 6 6 0 4 4 2 0 2 2 4 4 5 0 0 0 0 3

5. 6 6 0 4 4 2 0 2 2 4 4 7 0 0 0 0 3

7. 6 6 0 4 4 2 0 2 2 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

LQ002 Additional Aggregate Lines for Page 02 Line 25.
*ASSETS

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 December 31 Prior Year Net Admitted Assets
2504. Separate account fund revenues receivable	1,940,222		1,940,222	2,109,779
2505. Leasehold improvements	1,599,069	143,037	1,456,032	1,560,034
2506. IMR asset	991,052	991,052	0	
2597. Summary of remaining write-ins for Line 25 from Page 02	4,530,344	1,134,090	3,396,254	3,669,813

LQ003 Additional Aggregate Lines for Page 03 Line 25.
*LIAB

	1 Current Statement Date	2 December 31 Prior Year
2504. Abandoned property	29,876,179	29,917,892
2505. Payable for central clearing swap	11,290,000	1,145,329
2506. Contra accrual for post employment benefits	2,170,088	2,170,088
2507. Miscellaneous liabilities		66,488
2597. Summary of remaining write-ins for Line 25 from Page 03	43,336,267	33,299,797

LQ004 Additional Aggregate Lines for Page 04 Line 8.3.
*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Foreign exchange gain (loss)	(681,078)	(589,715)	(420,001)
08.305. Miscellaneous income	(1,854,305)	609,245	696,359
08.306. Reinsurance recapture settlement		31,000,000	31,000,000
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	(2,535,383)	31,019,529	31,276,359

LQ004 Additional Aggregate Lines for Page 04 Line 27.
*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous expense	291,072	366,237	191,536
2705. Transfer to IMR - MVA		0	(17,586,459)
2797. Summary of remaining write-ins for Line 27 from Page 04	291,072	366,237	(17,394,923)

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	100,145,076	100,995,325
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition	190,063	1,717,275
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		0
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other-than-temporary impairment recognized		0
8. Deduct current year's depreciation	1,928,152	2,567,524
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	98,406,987	100,145,076
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	98,406,987	100,145,076

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	3,665,307,660	4,409,466,908
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	656,251,327	326,588,283
2.2 Additional investment made after acquisition	6,350,023	31,578,298
3. Capitalized deferred interest and other	705,826	0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals	(69,718)	18,958,169
7. Deduct amounts received on disposals	602,059,630	1,115,347,807
8. Deduct amortization of premium and mortgage interest points and commitment fees	(862,258)	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		5,936,191
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,727,347,746	3,665,307,660
12. Total valuation allowance	(1,973,492)	(1,973,492)
13. Subtotal (Line 11 plus Line 12)	3,725,374,254	3,663,334,168
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	3,725,374,254	3,663,334,168

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	3,130,363,053	2,053,387,039
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	367,012,496	1,180,809,252
2.2 Additional investment made after acquisition	350,359,922	525,491,338
3. Capitalized deferred interest and other		0
4. Accrual of discount	122,914	186,514
5. Unrealized valuation increase (decrease)	26,663,306	59,073,258
6. Total gain (loss) on disposals	434,555	38,188,955
7. Deduct amounts received on disposals	234,088,818	707,969,445
8. Deduct amortization of premium and depreciation	4,918,130	6,774,441
9. Total foreign exchange change in book/adjusted carrying value	671,730	(879,155)
10. Deduct current year's other-than-temporary impairment recognized	0	11,150,262
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,636,621,028	3,130,363,053
12. Deduct total nonadmitted amounts	321,116	372,152
13. Statement value at end of current period (Line 11 minus Line 12)	3,636,299,912	3,129,990,901

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	55,495,688,571	50,222,369,534
2. Cost of bonds and stocks acquired	13,357,083,263	19,614,426,437
3. Accrual of discount	104,553,277	185,091,916
4. Unrealized valuation increase (decrease)	(376,746,057)	688,547
5. Total gain (loss) on disposals	(146,495,729)	733,099,189
6. Deduct consideration for bonds and stocks disposed of	10,133,173,135	15,195,185,757
7. Deduct amortization of premium	35,188,677	91,084,190
8. Total foreign exchange change in book/adjusted carrying value	(21,224,604)	(3,577,250)
9. Deduct current year's other-than-temporary impairment recognized	42,532,290	46,265,069
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	22,451,249	76,125,214
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	58,224,415,868	55,495,688,571
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	58,224,415,868	55,495,688,571

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
BONDS								
1. NAIC 1 (a)	31,731,106,047	2,711,230,478	1,684,112,801	(16,252,253)	31,468,955,178	31,731,106,047	32,741,971,471	32,274,379,722
2. NAIC 2 (a)	18,013,341,348	1,981,561,662	692,929,493	53,659,229	17,830,124,121	18,013,341,348	19,355,632,746	17,049,219,900
3. NAIC 3 (a)	2,134,273,081	136,751,740	160,177,740	(46,514,136)	2,342,289,570	2,134,273,081	2,064,332,945	2,343,375,133
4. NAIC 4 (a)	1,679,878,487	0	203,663,025	(16,513,863)	1,733,697,874	1,679,878,487	1,459,701,599	1,609,349,307
5. NAIC 5 (a)	549,671,840	3,177,252	78,216,376	21,008,874	355,271,868	549,671,840	495,641,590	194,903,137
6. NAIC 6 (a)	28,587,884	0	2,706,495	81,742	27,042,045	28,587,884	25,963,131	44,081,942
7. Total Bonds	54,136,858,687	4,832,721,132	2,821,805,930	(4,530,407)	53,757,380,656	54,136,858,687	56,143,243,482	53,515,309,142
PREFERRED STOCK								
8. NAIC 1	70,605,648	0	0	(4,485,648)	77,907,600	70,605,648	66,120,000	87,799,920
9. NAIC 2	1,550,101,745	7,633,040	5,924,175	560,830	1,585,627,305	1,550,101,745	1,552,371,440	1,625,277,262
10. NAIC 3	104,349,707	0	0	(19,056,360)	189,083,285	104,349,707	85,293,347	197,380,776
11. NAIC 4	8,799,000	0	0	(644,000)	8,802,500	8,799,000	8,155,000	9,338,000
12. NAIC 5	6,321	0	0	0	6,321	6,321	6,321	61,769
13. NAIC 6	855,100	0	0	(96,900)	731,000	855,100	758,200	714,000
14. Total Preferred Stock	1,734,717,521	7,633,040	5,924,175	(23,722,078)	1,862,158,011	1,734,717,521	1,712,704,308	1,920,571,727
15. Total Bonds & Preferred Stock	55,871,576,208	4,840,354,172	2,827,730,105	(28,252,485)	55,619,538,667	55,871,576,208	57,855,947,790	55,435,880,869

(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 $ 93,308,641 ; NAIC 2 $ 177,662,257 ;
NAIC 3 $ 1,612,511 ; NAIC 4 $ 643,770 ; NAIC 5 $ 0 ; NAIC 6 $ 0

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	273,227,179	XXX	265,686,469	473,563	925,955

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	17,151,106	141,302,764
2. Cost of short-term investments acquired	277,972,205	180,851,653
3. Accrual of discount	401,091	221,713
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	(1,145)	599,334
6. Deduct consideration received on disposals	22,267,923	305,818,000
7. Deduct amortization of premium	28,155	6,358
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)	273,227,179	17,151,106
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	273,227,179	17,151,106

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)	298,353,687
2.	Cost Paid/(Consideration Received) on additions	499,387,875
3.	Unrealized Valuation increase/(decrease)	(8,185,439)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	277,194,655
6.	Considerations received/(paid) on terminations	277,194,655
7.	Amortization	(485,645,462)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	6,875,555
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	310,786,217
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	310,786,217

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				63,187,442
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)				(59,908,971)
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	(435,377)			
3.14	Section 1, Column 18, prior year	13,177,904	(13,613,281)	(13,613,281)	
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	(435,377)			
3.24	Section 1, Column 19, prior year plus	13,177,904			
3.25	SSAP No. 108 adjustments	0	(13,613,281)	(13,613,281)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized				
4.23	SSAP No. 108 adjustments	0			
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)				3,278,470
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				3,278,470

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

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	319,978,847	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	3,278,470	
3.	Total (Line 1 plus Line 2)		323,257,318
4.	Part D, Section 1, Column 6	562,137,451	
5.	Part D, Section 1, Column 7	(238,910,133)	
6.	Total (Line 3 minus Line 4 minus Line 5)		30,000

		Fair Value Check	
7.	Part A, Section 1, Column 16	143,375,869	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		143,375,869
10.	Part D, Section 1, Column 9	253,492,378	
11.	Part D, Section 1, Column 10	(110,116,509)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	13,595,126	
14.	Part B, Section 1, Column 20	990,000	
15.	Part D, Section 1, Column 12	14,585,126	
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	794,575,091	383,494,606
2. Cost of cash equivalents acquired	7,938,481,190	796,881,527
3. Accrual of discount	226,774	6,066
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	(21,844)	0
6. Deduct consideration received on disposals	8,733,252,361	385,800,471
7. Deduct amortization of premium	8,850	6,637
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	794,575,091
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	794,575,091

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
NONE								
0399999 Totals					0	0	0	0

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	Changes 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 Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C.V. (11-9-10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances 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 Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 Totals																			

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
Mortgages in Good Standing - Commercial Mortgages - All Other								
1155	New York	NY		07/28/2022	5.143		1,629,300	945,000,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						0	1,629,300	945,000,000
Mortgages in Good Standing - Mezzanine Loans								
1124B	Coral Gables	FL		07/01/2022	7.000		172,894	403,000,000
0699999 - Mortgages in Good Standing - Mezzanine Loans						0	172,894	403,000,000
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						0	1,802,194	1,348,000,000
3399999 Totals						0	1,802,194	1,348,000,000

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
643	Novi	MI		07/18/2002	07/27/2022	88,640					0		21,422	21,422			0
773	Macon	GA		12/03/2013	07/05/2022	3,315,948					0		3,268,509	3,268,509			0
777	Redmond	WA		12/30/2016	08/30/2022	59,077,170					0		58,153,765	58,153,765			0
933	Dallas	TX		12/30/2016	07/08/2022	26,919,145					0		26,639,278	26,639,278			0
1068	King of Prussia	PA		12/07/2015	08/30/2022	18,316,602					0		18,095,666	18,095,666			0
1074	Roswell	GA		12/23/2015	09/14/2022	11,117,076					0		10,923,379	10,923,379			0
1075	Scottsdale	AZ		12/30/2016	08/30/2022	25,854,365					0		25,485,289	25,485,289			0
1087	Dedham	MA		09/22/2016	07/11/2022	45,347,363					0		44,910,842	44,910,842			0
1113	Woodland Hills	CA		01/31/2018	09/16/2022	16,002,625					0		15,786,678	15,786,678			0
1124	Coral Gables	FL		09/20/2018	08/29/2022	30,253,625					0		28,682,927	28,682,927			0
1143	Boynton Beach	FL		07/03/2019	07/19/2022	15,912,619					0		15,754,012	15,754,012			0
19331	Zephyrhills	FL		09/21/2018	08/24/2022	4,446,194					0		4,402,481	4,402,481			0
1124B	Coral Gables	FL		07/09/2022	08/29/2022	1,570,698				15,981	15,981		2,840,066	2,840,066			0
0199999 - Mortgages closed by repayment						258,222,070	0	0	0	15,981	15,981	0	254,964,314	254,964,314	0	0	0
Mortgages with partial repayments																	
643	Novi	MI		07/18/2002		88,640					0			11,378			0
701	Denver	CO		04/16/2010		4,857,471					0			88,252			0
724	Atlanta	GA		10/18/2011		11,391,034					0			120,265			0
733	Mount Arlington	NJ		12/23/2011		2,695,152					0			28,737			0
734	Mount Arlington	NJ		12/23/2011		6,465,338					0			68,936			0
742	Vancouver	WA		04/02/2012		16,103,465					0			97,436			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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
762	Romulus	MI		11/29/2012		20,513,893					0			225,270			0
768	Mobile	AL		01/05/2013		10,881,104					0			110,427			0
774	Washington	DC		12/30/2016		55,037,797					0			400,189			0
776	Laurel	MD		12/30/2016		39,918,360					0			281,845			0
777	Redmond	WA		12/30/2016		59,077,170					0			233,126			0
779	Malibu	CA		12/30/2016		25,411,408					0			195,748			0
781	Indianapolis	IN		03/19/2013		19,282,674					0			147,347			0
783	Washington	DC		03/22/2013		40,518,508					0			12,043			0
786	Mission Hills	CA		04/30/2013		22,244,852					0			142,449			0
794	South Lake Tahoe	CA		08/20/2019		47,251,252					0			207,705			0
799	Kalamazoo	MI		08/14/2013		15,219,403					0			104,357			0
904	Upland	CA		09/06/2013		25,334,010					0			169,316			0
909	Hillsborough	NJ		09/30/2013		31,808,591					0			175,249			0
916	Rockville	MD		03/02/2014		50,706,647					0			276,410			0
920	Morrisville	NC		12/30/2013		18,363,247					0			116,860			0
921	Morrisville	NC		12/30/2013		16,089,191					0			102,388			0
922	Beverly Hills	CA		12/30/2016		18,194,112					0			110,093			0
925	New York	NY		04/10/2014		17,928,509					0			105,689			0
930	New York	NY		05/12/2014		57,491,767					0			328,903			0
951	Katy	TX		12/30/2016		16,950,291					0			103,975			0
960	White Plains	NY		10/06/2014		62,283,470					0			354,321			0
965	Brentwood	CA		11/14/2014		9,265,469					0			51,085			0
968	Murfreesboro	TN		11/04/2014		8,695,634					0			50,712			0
970	Greenville	SC		11/20/2014		76,900,515					0			410,323			0
972	Columbia	SC		12/03/2014		26,198,595					0			171,273			0
973	Boston	MA		12/15/2014		105,948,878					0			559,157			0
975	Destin	FL		12/18/2014		41,249,985					0			286,015			0
979	Mission Viejo	CA		12/22/2014		12,051,764					0			62,023			0
981	Fenton	MO		12/23/2014		29,737,684					0			199,308			0
991	New York	NY		01/30/2015		27,153,421					0			165,017			0
992	Portland	OR		02/27/2015		24,201,651					0			163,917			0
993	San Diego	CA		03/02/2015		68,151,287					0			411,239			0
995	New York	NY		05/05/2015		27,585,312					0			83,741			0
997	Hyattsville	MD		03/26/2015		10,135,099					0			60,210			0
999	Bedford	NH		03/26/2015		13,691,633					0			77,698			0
1000	Columbia	SC		03/31/2015		27,958,334					0			151,114			0
1001	Irvine	CA		03/31/2015		27,872,261					0			158,936			0
1002	Grand Prairie	TX		04/28/2015		15,487,639					0			78,797			0
1003	New Carrollton	MD		05/11/2015		25,828,477					0			199,585			0
1005	Omaha	NE		04/17/2015		8,902,472					0			56,007			0
1007	Secaucus	NJ		05/01/2015		9,367,720					0			63,083			0
1009	Vienna	VA		05/06/2015		11,811,308					0			74,315			0
1010	Irvine	CA		05/11/2015		32,638,019					0			184,272			0
1019	Walnut Creek	CA		06/01/2015		16,186,889					0			86,037			0
1028	Ladera Ranch	CA		06/30/2015		14,329,617					0			93,751			0
1029	Elk Grove	CA		07/10/2015		31,235,417					0			196,828			0
1041	Stamford	CT		08/21/2015		21,265,585					0			114,863			0
1049	Boston	MA		12/30/2016		30,135,470					0			160,664			0
1050	Omaha	NE		09/22/2015		19,564,980					0			120,673			0
1051	Charleston	SC		09/29/2015		22,062,570					0			194,819			0
1054	Orlando	FL		10/01/2015		16,483,646					0			94,907			0
1055	Silverdale	WA		12/30/2016		22,116,785					0			129,309			0
1056	New York	NY		02/05/2016		16,782,394					0			75,862			0
1059	San Diego	CA		11/02/2015		16,253,082					0			74,932			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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1060	Panama City Beach	FL		10/20/2015		25,317,352					0			149,921			0
1063	Sarasota	FL		11/04/2015		7,264,616					0			41,903			0
1065	Conroe	TX		11/12/2015		15,648,208					0			125,918			0
1068	King of Prussia	PA		12/07/2015		18,316,602					0			26,706			0
1074	Roswell	GA		12/23/2015		11,117,076					0			65,226			0
1075	Scottsdale	AZ		12/30/2016		25,854,365					0			44,911			0
1078	Baltimore	MD		01/08/2016		27,640,746					0			214,848			0
1083	Chicago	IL		12/31/2021		26,436,191		685,619			685,619			1,455,078			0
1084	Fairfax	VA		06/06/2016		28,200,308					0			145,493			0
1087	Dedham	MA		09/22/2016		45,347,363					0			64,545			0
1089	Sacramento	CA		12/09/2016		20,385,911					0			94,259			0
1094	Charlotte	NC		03/10/2017		41,091,681					0			3,071,855			0
1098	Columbia	MD		07/25/2017		19,303,767					0			90,445			0
1103	Sacramento	CA		11/17/2017		35,231,912					0			169,638			0
1106	Park City	UT		12/27/2017		24,586,361					0			119,015			0
1108	Philadelphia	PA		01/09/2018		39,501,627					0			176,467			0
1111	Baltimore	MD		01/31/2018		17,055,413					0			119,925			0
1113	Woodland Hills	CA		01/31/2018		16,002,625					0			72,796			0
1115	San Diego	CA		04/02/2018		29,483,418					0			118,118			0
1118	Santa Monica	CA		07/24/2018		14,902,912					0			902,991			0
1119	Pittsburgh	PA		08/30/2018		25,500,232					0			103,335			0
1120	Rochester	NY		08/02/2018		35,757,006					0			178,747			0
1121	Westminster	CO		08/20/2018		25,650,000					0			0			0
1122	Baltimore	MD		09/05/2018		19,947,418					0			81,434			0
1126	Cleveland	OH		10/18/2018		23,973,390					0			99,030			0
1130	San Jose	CA		12/10/2018		40,100,000					0			157,209			0
1131	Orlando	FL		12/20/2018		21,581,484					0			77,284			0
1135	Los Angeles	CA		12/27/2019		22,000,000					0			70,508			0
1136	Bothell	WA		02/25/2019		26,576,039					0			117,313			0
1138	Coconut Grove	FL		04/11/2019		30,000,000					0			125,993			0
1140	Denver	CO		05/01/2019		19,649,307					0			92,256			0
1143	Boynton Beach	FL		07/03/2019		15,912,619					0			23,406			0
1144	Yonkers	NY		07/02/2019		17,714,286					0			25,523			0
1145	Orlando	FL		07/24/2019		18,894,604					0			80,633			0
19331	Zephyrhills	FL		09/21/2018		4,446,194					0			3,671			0
19336	Clinton	MD		05/16/2019		4,498,946					0			78,192			0
1131U	Orlando	FL		06/27/2019		0					0			7,284			0
775U	Seattle	WA		05/15/2019		0					0			39,776			0
0299999 - Mortgages with partial repayments						2,420,246,927	0	685,619	0	0	685,619	0	0	18,010,838	0	0	0
0599999 Totals						2,678,468,997	0	685,619	0	15,981	701,600	0	254,964,314	272,975,152	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	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
CUSIP Identification	Name or Description	City	State									
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated												
000000-00-0	AEA Mezzanine Fund III LP	Stamford	CT	AEA Mezzanine Management		08/16/2013			10,557		472,474	3.158
000000-00-0	Monarch Customized Opportunistic Fund - Series 1, LP	Wilmington	DE	MCOF-1 GP, LP		01/20/2022			17,875,000		50,375,000	
000000-00-0	3i North American Infrastructure Fund, LP	Wilmington	DE	3i North American Infrastructure GP, LLC		04/21/2022			2,343,673			
000000-00-0	Gulf of Mex Engy Inf	Wilmington	DE	Maples Fiduciary Services		07/18/2022		97,921,758			7,078,242	
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	AEA Mezzanine Management		07/27/2018			50,182		5,915,087	2.700
1799999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the SVO - Unaffiliated								97,921,758	20,279,412	0	63,840,803	XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated												
000000-00-0	Pt Arctic Fund I, LP	Anchorage	AK	Pt Arctic Fund I GP, LLC		11/09/2015			246,644		626,058	26.380
000000-00-0	TIIC 2	Luxembourg City	LUX	Compagnie Benjamin de Rothshild		04/24/2018			890,880		29,027,957	12.700
000000-00-0	John Hancock Infrastructure Fund, L.P	Wilmington	DE	John Hancock Infrastructure GP, LLC		06/28/2018			257,565		8,718,797	3.600
000000-00-0	Oaktree Power Opportunities Fund	Cayman Island	CYM	Oaktree Power Opportunities Fund V GP		01/22/2019			1,678,807		12,759,893	4.360
000000-00-0	Oaktree Power Opportunities Fund VI	Cayman Island	CYM	Oaktree Power Opportunities Fund VI GP		02/11/2022			7,114,428		76,897,418	
000000-00-0	Manulife Infrastructure Fund II, LP	Wilmington	DE	John Hancock Infrastructure GP, LLC		02/05/2021			33,469,361		107,786,908	10.710
000000-00-0	JH Killington Communications, LLC	Wilmington	DE	JH Killington Communications, LLC		03/30/2021			2,360,349		11,257,751	6.740
000000-00-0	Redbird Series 2019 LP	Wilmington	DE	RedBird Series 2019 GenPar LLC		05/24/2021			2,587,375		9,516,857	3.630
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated								0	48,605,409	0	256,591,639	XXX
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated												
000000-00-0	Campa Collateral Equity Funded	Various		Campa		10/13/2021			6,548,702		17,905,718	
000000-00-0	Fitzcarraldo Funding LLC	Various		Fitzcarraldo		08/17/2020			476,472		8,098,074	26.660
000000-00-0	Hypnos Holdco LLC Interest Funded	Various		Hypnos		10/22/2021			1,696,568		11,127,910	
000000-00-0	Molly Aida Funding LLC	Various		Molly Aida		08/17/2020			461,854		5,218,694	26.660
000000-00-0	Orinoco Funding Equity Funded	Various		Orinoco		10/13/2021			7,156,441		11,265,508	
2099999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated								0	16,340,037	0	53,615,904	XXX
Collateral Loans - Unaffiliated												
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN			INTERNAL BROKER FOR BORROWING TL		12/23/2020			8,902,363			
2999999 - Collateral Loans - Unaffiliated								0	8,902,363	0	0	XXX
Collateral Loans - Affiliated												
BGH6SA-J0-0	FITZCARRALDO COLLATERAL LOAN FUNDED			DIRECT LOAN FUNDING ALTERNATE		03/31/2021			1,429,417			
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED			DIRECT LOAN FUNDING ALTERNATE		12/15/2021			1,385,561			
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED			DIRECT LOAN FUNDING ALTERNATE		11/04/2021			21,469,324			
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED			DIRECT LOAN FUNDING ALTERNATE		12/02/2021			18,529,850			
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND			DIRECT LOAN FUNDING ALTERNATE		11/11/2021			5,089,704			
3099999 - Collateral Loans - Affiliated								0	47,903,856	0	0	XXX
4899999 – Subtotals - Unaffiliated								97,921,758	77,787,185	0	320,432,442	XXX
4999999 – Subtotals - Affiliated								0	64,243,893	0	53,615,904	XXX
5099999 Totals								97,921,758	142,031,078	0	374,048,346	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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Unaffiliated																			
000000-00-0	AEA Mezzanine Fund III LP	Stamford	CT	Return of Capital	08/16/2013	06/02/2022	3,807,164					0		48,735	48,735			0	
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	Return of Capital	07/27/2018	04/06/2022	4,646,599					0		119,291	119,291			0	
1599999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Unaffiliated							8,453,763	0	0	0	0	0	0	168,026	168,026	0	0	0	0
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Affiliated																			
000000-00-0	NZC Guggenheim Fund LLC	New York	NY	Return of Capital		04/01/2013	1,318,467					0		158,078	158,078			0	
1699999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the SVO - Affiliated							1,318,467	0	0	0	0	0	0	158,078	158,078	0	0	0	0
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	Capital Z Access Fund LP	Grand Cayman	CYM	Return of Capital	12/08/2005		42,968					0		12,113	12,113			0	
000000-00-0	AA Mortgage Opportunities, LP	Wilmington	DE	Return of Capital	12/30/2015		1,012,377					0		1,238,770	1,238,770			0	
000000-00-0	Pt Arctic Fund I, LP	Anchorage	AK	Return of Capital	11/09/2015		33,051,902					0		8,400,712	8,400,712			0	
000000-00-0	54 Madison Partners	New York	NY	Return of Capital	01/11/2016		16,671,306					0		10,149,208	10,149,208			0	
000000-00-0	John Hancock Infrastructure Fund, L.P.	Wilmington	DE	Return of Capital	06/28/2018	05/20/2022	53,069,672					0		5,771,398	5,771,398			0	
000000-00-0	Vine Media Opportunities - Fund IV, LP	Wilmington	DE	Return of Capital	12/13/2018	06/15/2022	25,262,678					0		715,752	715,752			0	
000000-00-0	Oaktree Opportunities Fund XI	Cayman Island	CYM	Return of Capital	01/22/2019		64,849,862					0		89,862	89,862			0	
000000-00-0	Oaktree Power Opportunities Fund	Cayman Island	CYM	Return of Capital	01/22/2019		50,664,329					0		912,821	912,821			0	
000000-00-0	Oaktree Power Opportunities Fund VI	Cayman Island	CYM	Return of Capital	02/11/2022	06/01/2022	0					0		152,691	152,691			0	
000000-00-0	Manulife Infrastructure Fund II, LP	Wilmington	DE	Return of Capital	02/05/2021		32,868,930					0		67,516	67,516			0	
000000-00-0	Redbird Series 2019 LP	Wilmington	DE	Return of Capital	05/24/2021		53,818,973					0		10,935,248	10,935,248			0	
1999999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated							331,312,998	0	0	0	0	0	0	38,446,091	38,446,091	0	0	0	0
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																			
000000-00-0	Hypnos Holdco LLC Interest Funded	Various		Return of Capital	10/22/2021	04/21/2022	2,122,090					0		363,627	363,627			0	
000000-00-0	Fitzcarraldo Funding LLC	Various		Return of Capital	08/17/2020		9,068,655					0		280,884	280,884			0	
40166L-30-7	PDFNI 2012-E2 1			MBS PAYDOWN	12/01/2016	07/29/2022	283,078					0		283,078	283,078			0	
40166L-50-5	PDFNI 2012-E2 SER2			MBS PAYDOWN	12/01/2016	07/29/2022	43,551					0		43,551	43,551			0	
40166L-70-3	PDFNI 2013-E2 SER3			MBS PAYDOWN	12/01/2016	07/29/2022	54,904	33,068				33,068		87,972	87,972			0	
40168P-BM-9	PDFNI 2016-E2 1			VARIOUS	12/01/2016	07/29/2022	563,872					0		563,872	563,872			0	184,504
40168P-BN-7	PDFNI 2016-E2 2			VARIOUS	12/01/2016	07/29/2022	224,673					0		224,673	224,673			0	(83,707)
40168P-BP-2	PDFNI 2016-E2 3			VARIOUS	12/01/2016	07/29/2022	61,443					0		61,443	61,443			0	58,867
40168P-BQ-0	PDFNI 2017-E2 E24			VARIOUS	05/09/2017	07/29/2022	47,115					0		47,115	47,115			0	15,382
40168P-BR-8	PDFNI 2017-E2 5			MBS PAYDOWN	06/09/2017	07/29/2022	53,913					0		53,913	53,913			0	14,786
45032W-AG-3	ISAIL 2013 SENIOR A			VARIOUS	11/20/2018	07/07/2022	194,141	9,306				9,306		203,447	203,447			0	5,527
BGH35R-Z5-6	SAILS-3 LLC 0.00 28JUN27			PRIOR YEAR INCOME	12/01/2016	07/14/2022						0						0	5,138
BGH65E-X2-7	GIES HOLDCO COLLATERAL LOAN			SINKING FUND REDEMPTION		08/09/2022	1,452,282					0		1,452,282	1,452,282			0	74,247
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED			SINKING FUND REDEMPTION	12/15/2021	08/17/2022	319,325					0		332,767	332,767			0	10,988
2099999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated							14,489,042	42,374	0	0	0	42,374	0	3,998,624	3,998,624	0	0	0	285,732
Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	251 S Dixie	Dover	DE	Return of Capital	09/14/2017		18,841,844					0		28,642,792	28,642,792			0	
2199999 - Joint Venture, Partnership or Limited Liability Co. Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated							18,841,844	0	0	0	0	0	0	28,642,792	28,642,792	0	0	0	0
Surplus Debentures, etc. - Unaffiliated																			
694606-AA-2	PACIFIC LIFE INSURANCE COMPANY			ROBERT W. BAIRD & CO. INCORPORATED	12/01/2017	07/07/2022	1,072,829	(18,690)				(18,690)		1,054,139	1,053,240		(899)	(899)	41,914
2799999 - Surplus Debentures, etc. - Unaffiliated							1,072,829	(18,690)	0	0	0	(18,690)	0	1,054,139	1,053,240	0	(899)	(899)	41,914
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN			SINKING FUND REDEMPTION	12/23/2020	09/22/2022	5,140,655					0		7,581,649	7,581,416		(233)	(233)	827,857
BGH7BP-GB-2	GORES PIPE LLC COLLATERAL LOAN			VARIOUS	11/04/2021	09/22/2022						0		1,928,688	1,928,688		0	0	71,093
2999999 - Collateral Loans - Unaffiliated							5,140,655	0	0	0	0	0	0	9,510,337	9,510,104	0	(233)	(233)	898,950
4899999 – Subtotals - Unaffiliated							364,822,089	(18,690)	0	0	0	(18,690)	0	77,821,385	77,820,253	0	(1,132)	(1,132)	940,864
4999999 – Subtotals - Affiliated							15,807,509	42,374	0	0	0	42,374	0	4,156,702	4,156,702	0	0	0	285,732
5099999 Totals							380,629,597	23,684	0	0	0	23,684	0	81,978,087	81,976,955	0	(1,132)	(1,132)	1,226,596

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
3130AS-SR-1	FHLB 5.18 07/37-07/23 (A)		07/21/2022	RBC DAIN RAUSCHER	XXX	13,000,000	13,000,000		1.A
3130AS-WH-8	FHLB 5.0 08/17/2034		08/08/2022	RBC DAIN RAUSCHER	XXX	14,246,438	14,250,000		1.A
3130AT-JE-8	FHLB 6.30 10/42 - 10/23		09/27/2022	VARIOUS	XXX	22,750,000	22,750,000		1.A
3133EN-A3-4	FFCB 5.12 07/42-07/23		07/06/2022	JPMORGAN SECURITIES INC.	XXX	10,450,000	10,450,000		1.A
3133EN-B2-5	FFCB 5.06 07/37-07/23 (A)		07/15/2022	VARIOUS	XXX	15,171,013	15,190,000		1.A
3133EN-D4-9	FFCB 5.25 07/42-07/23 (A)		07/21/2022	VARIOUS	XXX	20,000,000	20,000,000		1.A
3133EN-E9-7	FFCB 4.95 08/37-08/23		08/02/2022	VARIOUS	XXX	25,000,000	25,000,000		1.A
3133EN-UW-8	FFCB 4.49 04/37-04/23 (A)		07/29/2022	WELLS FARGO	XXX	29,017,984	29,252,000	368,486	1.A FE
3133EN-WA-4	FFCB 4.43 05/34-05/23 (A)		07/29/2022	JPMORGAN SECURITIES INC.	XXX	7,014,750	7,050,000	76,344	1.A FE
31364E-BA-1	FNMAP 0.0 3/28		08/31/2022	VARIOUS	XXX	15,050,536	20,000,000		1.A
912810-TH-1	TREASURY BOND		07/08/2022	BOMC	XXX	682,598	710,000	3,574	1.A
0109999999 - Bonds - U.S. Governments						172,383,319	177,652,000	448,404	XXX
Bonds - All Other Governments									
706451-BG-5	PEMEX 6 5/8 06/15/35	D	08/25/2022	CAPITALIZED INTEREST	XXX	38,756	38,756		2.C FE
G20283-AF-7	CHALHK 1.55 07/28/24	D	07/11/2022	MIZUHO INTERNATIONAL PLC	XXX	1,711,764	1,800,000	12,788	1.G FE
0309999999 - Bonds - All Other Governments						1,750,520	1,838,756	12,788	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
010869-JL-0	CA ACTA SENIOR LIEN 2022B		08/15/2022	VARIOUS	XXX	67,915,250	67,850,000	9,151	1.E FE
010869-JR-7	CA ACTA SENIOR LIEN 2022A		07/01/2022	JPMORGAN SECURITIES INC.	XXX	1,831,760	4,000,000		1.E FE
010878-BT-2	CA ALAMEDA COUNTY GO 2022B SOC		08/10/2022	UBS SECURITIES LLC	XXX	19,750,000	19,750,000		1.A FE
013595-LN-1	ALBSCD 1.0 8/1/2024		08/31/2022	VARIOUS	XXX	3,000,000	3,000,000	2,500	1.D FE
02765U-EN-0	AMEPWR 6.973 2/15/2024		08/31/2022	VARIOUS	XXX	1,000,000	1,000,000	3,099	1.F FE
03667P-ER-9	CA ANTELOPE VALLEY CCD 2015		09/30/2022	VARIOUS	XXX	3,335,540	6,000,000		1.C FE
04609Q-AN-9	DC AAMC SER 2020		09/09/2022	WELLS FARGO	XXX	2,076,938	2,750,000	41,048	1.E FE
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		07/08/2022	BANK OF AMERICA	XXX	5,914,662	5,700,000	33,108	1.B FE
08661U-AA-4	BETH ISRAEL LAHEY HEALTH		09/22/2022	VARIOUS	XXX	4,414,210	5,236,000	27,445	1.G FE
088281-Q6-0	BEXAR CNTY TEX		09/27/2022	RBC DAIN RAUSCHER	XXX	2,027,400	3,000,000	18,356	1.A FE
100853-GH-7	BOS 0 9/15/2024		08/31/2022	VARIOUS	XXX	5,909,290	6,000,000		1.A FE
10569J-AB-6	BRAVO 2022-NQM3 A2		08/29/2022	BANK OF AMERICA	XXX	2,822,797	2,834,000	12,989	1.C FE
114894-ZW-1	BROWARD CNTY FL ARPT SYS REVEN		09/29/2022	JPMORGAN SECURITIES INC.	XXX	2,583,425	3,325,000	642	1.E FE
184270-FG-6	CLYSCD 1.37 3/1/2024		08/31/2022	VARIOUS	XXX	2,000,000	2,000,000	13,700	1.A FE
199198-AZ-5	CLGSCD 1.64 7/15/2024		08/31/2022	VARIOUS	XXX	3,000,000	3,000,000	6,287	1.C FE
235036-7A-2	TX DFW 2020C		08/25/2022	VARIOUS	XXX	3,954,840	5,000,000	46,055	1.E FE
241271-DZ-5	DELSCD 2.10 3/15/2024		08/31/2022	VARIOUS	XXX	1,000,000	1,000,000	9,683	1.E FE
26443C-AQ-6	NC DUKE UNIV HEALTH 2020		08/16/2022	JPMORGAN SECURITIES INC.	XXX	1,180,648	1,400,000	9,468	1.C FE
31281F-BZ-3	FGOLD 30YR BI-WEEKLY		08/16/2022	VARIOUS	XXX	2,118	2,073	6	1.A
3132WR-RN-5	FG WA0503		09/21/2022	CAPITALIZED INTEREST	XXX	1,838	1,838		1.A
3132WW-A9-3	FR WA2531		07/19/2022	BANK OF AMERICA	XXX	2,249,955	2,329,579	5,572	1.A
3132XE-DB-4	FR WN0097		07/12/2022	BANK OF AMERICA	XXX	12,238,157	12,559,000	17,924	1.A
3132Y7-GN-9	FG WE2005		08/29/2022	CAPITALIZED INTEREST	XXX	6,264	6,264		1.A
31350A-CG-1	FREDDIE MAC MULTIFAM SER M-048		09/22/2022	CAPITALIZED INTEREST	XXX	10,000	10,000		1.B FE
3136A6-TN-4	FNR 2012-63 ZM		09/30/2022	CAPITALIZED INTEREST	XXX	10,375	10,375		1.A
3136A7-PJ-5	FNR 2012-88 WZ		09/30/2022	CAPITALIZED INTEREST	XXX	870	870		1.A
3136AB-4N-0	FNR 2013-2 LZ		09/30/2022	CAPITALIZED INTEREST	XXX	472	472		1.A
3136AE-4P-9	FNR 2013-71 ZA		07/29/2022	CAPITALIZED INTEREST	XXX	59,987	59,987		1.A
3136AF-AK-0	FNR 2013-79 QZ		08/31/2022	CAPITALIZED INTEREST	XXX	46,407	46,407		1.A
3136AN-QW-0	FNR 2015-26 UZ		07/29/2022	CAPITALIZED INTEREST	XXX	10,814	10,814		1.A
3136AR-E2-0	FNR 2016-18 LZ		09/30/2022	CAPITALIZED INTEREST	XXX	36,454	36,454		1.A
3136AR-J3-3	FNMA 16-22		07/29/2022	CAPITALIZED INTEREST	XXX	24,523	24,523		1.A
3136AS-6E-1	FNR 2016-52 PZ		08/31/2022	CAPITALIZED INTEREST	XXX	4,967	4,967		1.A
3136AS-CT-1	FNMA 16-24		07/29/2022	CAPITALIZED INTEREST	XXX	15,037	15,037		1.A
3136AV-2Z-1	FNR 2017-21 ZD		09/30/2022	CAPITALIZED INTEREST	XXX	50,116	50,116		1.A
3136AV-PM-5	FNR 2017-10 LZ		09/30/2022	CAPITALIZED INTEREST	XXX	11,027	11,027		1.A
3136AW-A9-8	FNR 2017-45 ZK		09/30/2022	CAPITALIZED INTEREST	XXX	14,936	14,936		1.A
3136AX-NB-7	FNR 17-59 DZ		09/30/2022	CAPITALIZED INTEREST	XXX	47,201	47,201		1.A
3136B0-EN-2	FNR 2017-102 PZ		09/30/2022	CAPITALIZED INTEREST	XXX	57,444	57,444		1.A
3136B2-7H-9	FNR 2018-72 ZB		09/30/2022	CAPITALIZED INTEREST	XXX	146,966	146,966		1.A
3136B3-RS-1	FNR 18-89 VZ		09/30/2022	CAPITALIZED INTEREST	XXX	35,716	35,716		1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136B8-HA-0	FNR 2020-3 JZ		09/30/2022	CAPITALIZED INTEREST	XXX	16,160	16,160		1.A
3136BD-C7-1	FNR 2021-4 AZ		09/30/2022	CAPITALIZED INTEREST	XXX	7,776	7,776		1.A
3136BG-4G-3	FNR 2021-65 GZ		08/31/2022	CAPITALIZED INTEREST	XXX	10,975	10,975		1.A
3136BG-5Y-3	FNR 2021-66 DZ		09/30/2022	CAPITALIZED INTEREST	XXX	96,173	96,173		1.A
3136BG-N3-1	FNR 2021-56 ZK		09/30/2022	CAPITALIZED INTEREST	XXX	154,231	154,231		1.A
3136BG-WS-6	FNR 2021-57 TZ		09/30/2022	CAPITALIZED INTEREST	XXX	14,390	14,390		1.A
3136BG-ZR-5	FNR 2021-62 GZ		07/29/2022	CAPITALIZED INTEREST	XXX	14,734	14,734		1.A
3136BJ-E9-2	FNR 2021-73 Z		08/31/2022	CAPITALIZED INTEREST	XXX	12,381	12,381		1.A
3136BJ-F5-9	FNR 2021-73 DZ		07/29/2022	CAPITALIZED INTEREST	XXX	14,569	14,569		1.A
3136BJ-FU-4	FNR 2021-68 Z		07/29/2022	CAPITALIZED INTEREST	XXX	31,571	31,571		1.A
3136BJ-G7-4	FNR 2021-73 AZ		09/30/2022	CAPITALIZED INTEREST	XXX	8,506	8,506		1.A
3136BJ-WW-1	FNR 2021-76 PZ		09/30/2022	CAPITALIZED INTEREST	XXX	16,606	16,606		1.A
3136BK-EM-0	FNR 2021-82 AZ		09/30/2022	VARIOUS	XXX	4,052,872	5,796,249	5,612	1.A
3136BK-TN-2	FNR 2021-85 TZ		09/30/2022	CAPITALIZED INTEREST	XXX	15,023	15,023		1.A
3136BK-WK-4	FNR 2021-95 JZ		09/30/2022	VARIOUS	XXX	5,052,167	7,302,589	7,070	1.A
3136BK-X6-4	FNR 2021-94 GZ		09/30/2022	CAPITALIZED INTEREST	XXX	12,683	12,683		1.A
3136BK-YR-7	FNR 2021-86 ZT		09/30/2022	CAPITALIZED INTEREST	XXX	67,903	67,903		1.A
3136BK-YZ-9	FNR 2021-86 MZ		09/30/2022	CAPITALIZED INTEREST	XXX	109,761	109,761		1.A
3136BL-RU-6	FNR 2022-7 ZE		09/30/2022	CAPITALIZED INTEREST	XXX	32,149	32,149		1.A
3136BL-TN-0	FNR 2022-7 GZ		09/30/2022	CAPITALIZED INTEREST	XXX	75,586	75,586		1.A
3136BM-AH-1	FNR 2022-9 Z		09/30/2022	CAPITALIZED INTEREST	XXX	30,377	30,377		1.A
3136BM-HC-5	FNR 2022-21 BZ		09/30/2022	CAPITALIZED INTEREST	XXX	32,416	32,416		1.A
3136BM-PV-4	FNR 2022-17 ZJ		09/30/2022	CAPITALIZED INTEREST	XXX	17,705	17,705		1.A
3136BM-QE-1	FNR 2022-17 ZN		09/30/2022	CAPITALIZED INTEREST	XXX	17,705	17,705		1.A
3136BM-R8-3	FNR 2022-32 CZ		09/30/2022	CAPITALIZED INTEREST	XXX	130,869	130,869		1.A
3136BM-W9-5	FNR 2022-29 ZQ		09/30/2022	CAPITALIZED INTEREST	XXX	275,809	275,809		1.A
3136BN-4A-1	FNR 2022-57 LZ		09/30/2022	VARIOUS	XXX	4,359,287	4,360,644	16,291	1.A
3136BN-GM-2	FNR 2022-46 CZ		09/30/2022	CAPITALIZED INTEREST	XXX	25,352	25,352		1.A
3136BN-KF-2	FNR 2022-38 DZ		09/30/2022	VARIOUS	XXX	6,234,032	6,458,383	23,236	1.A
3136BN-KP-0	FNR 2022-38 HZ		09/30/2022	VARIOUS	XXX	6,899,105	6,912,017	24,962	1.A
3136BN-LA-2	FNR 2022-38 CZ		09/30/2022	VARIOUS	XXX	2,859,502	3,022,627	10,875	1.A
3136BN-MA-1	FNR 2022-37 CZ		09/30/2022	CAPITALIZED INTEREST	XXX	112,922	112,922		1.A
3136BN-N5-1	FNR 2022-47 ZA		09/30/2022	VARIOUS	XXX	9,013,326	9,395,069	32,638	1.A
3136BN-NX-0	FNR 2022-37 ZK		09/30/2022	CAPITALIZED INTEREST	XXX	205,001	205,001		1.A
3136BN-QR-0	FNR 2022-42 AZ		09/30/2022	CAPITALIZED INTEREST	XXX	53,600	53,600		1.A
3136BN-S2-3	FNR 2022-53 Z		09/30/2022	VARIOUS	XXX	3,283,922	3,385,247	11,760	1.A
3136BN-W7-7	FNR 2022-60 GZ		09/30/2022	VARIOUS	XXX	9,522,875	9,658,949	36,086	1.A
3136BP-CP-4	FNR 2022-65 GZ		09/28/2022	WELLS FARGO	XXX	1,796,458	1,917,500	533	1.A
3137AX-W3-3	FHR 5269 ZT		09/30/2022	CAPITALIZED INTEREST	XXX	9,913	9,913		1.A
3137AY-KG-5	FHR 4172 UZ		09/30/2022	CAPITALIZED INTEREST	XXX	3,001	3,001		1.A
3137B1-3E-0	FHR 4182 ZK		09/30/2022	CAPITALIZED INTEREST	XXX	24,884	24,884		1.A
3137B2-NF-3	FHR 4219 JZ		07/29/2022	CAPITALIZED INTEREST	XXX	7,990	7,990		1.A
3137B3-2Z-0	FHR 4213 MZ		09/30/2022	CAPITALIZED INTEREST	XXX	86,235	86,235		1.A
3137B3-AJ-7	FHR 4227 AZ		07/29/2022	CAPITALIZED INTEREST	XXX	31,068	31,068		1.A
3137BF-BH-3	FHR 4413 VZ		09/30/2022	CAPITALIZED INTEREST	XXX	6,291	6,291		1.A
3137BR-DQ-5	FHR 4609 QZ		09/30/2022	CAPITALIZED INTEREST	XXX	29,135	29,135		1.A
3137BS-YV-9	FHR 4630 ZL		09/30/2022	CAPITALIZED INTEREST	XXX	43,835	43,835		1.A
3137BT-RY-9	FHR 4636 ZN		09/30/2022	CAPITALIZED INTEREST	XXX	15,293	15,293		1.A
3137BV-QS-8	FHR 4657 TZ		07/29/2022	CAPITALIZED INTEREST	XXX	2,058	2,058		1.A
3137F5-3A-5	FHR 4791 ZB		09/30/2022	CAPITALIZED INTEREST	XXX	42,185	42,185		1.A
3137FA-5D-6	FHR 4710 GZ		09/30/2022	CAPITALIZED INTEREST	XXX	34,762	34,762		1.A
3137FB-NL-6	FHR 4732 QZ		07/29/2022	CAPITALIZED INTEREST	XXX	18,127	18,127		1.A
3137FC-4R-2	FHR 4738 LZ		09/30/2022	CAPITALIZED INTEREST	XXX	66,576	66,576		1.A
3137FD-7H-9	FHR 4748 YZ		09/30/2022	CAPITALIZED INTEREST	XXX	113,246	113,246		1.A
3137FD-DG-4	FHR 4750 KZ		09/30/2022	CAPITALIZED INTEREST	XXX	41,081	41,081		1.A
3137GA-4M-6	FHR 3730 PZ		08/31/2022	CAPITALIZED INTEREST	XXX	19,876	19,876		1.A
3137H1-5M-4	FHR 5123 GZ		09/30/2022	CAPITALIZED INTEREST	XXX	52,938	52,938		1.A
3137H1-6N-1	FHR 5123 MZ		07/29/2022	CAPITALIZED INTEREST	XXX	8,108	8,108		1.A
3137H1-BD-7	FHR 5122 Z		09/30/2022	CAPITALIZED INTEREST	XXX	5,015	5,015		1.A
3137H2-5X-8	FHR 5144 BZ		09/30/2022	CAPITALIZED INTEREST	XXX	98,407	98,407		1.A
3137H2-7G-3	FHR 5140 EZ		09/30/2022	CAPITALIZED INTEREST	XXX	156,133	156,133		1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137H2-GR-9	FHR 5146 ZJ		09/30/2022	CAPITALIZED INTEREST	XXX	8,997	8,997		1.A
3137H2-Z6-4	FHR 5150 GZ		09/30/2022	CAPITALIZED INTEREST	XXX	16,264	16,264		1.A
3137H3-JN-3	FHR 5151 ZB		09/30/2022	CAPITALIZED INTEREST	XXX	29,099	29,099		1.A
3137H3-W3-2	FHR 5160 DZ		09/30/2022	CAPITALIZED INTEREST	XXX	10,151	10,151		1.A
3137H5-6N-2	FHR 5178 ZT		08/31/2022	CAPITALIZED INTEREST	XXX	53,941	53,941		1.A
3137H5-FE-2	FHLMC 5190 BZ		09/30/2022	CAPITALIZED INTEREST	XXX	40,060	40,060		1.A
3137H5-FH-5	FHLMC 5190 CZ		09/30/2022	CAPITALIZED INTEREST	XXX	22,774	22,774		1.A
3137H5-FL-6	FHR 5190 DZ		09/30/2022	CAPITALIZED INTEREST	XXX	16,602	16,602		1.A
3137H5-HU-4	FHR 5190 Z		09/30/2022	CAPITALIZED INTEREST	XXX	32,149	32,149		1.A
3137H5-HW-0	FHR 5190 ZL		09/30/2022	CAPITALIZED INTEREST	XXX	16,891	16,891		1.A
3137H5-J4-0	FHR 5197 AZ		09/30/2022	CAPITALIZED INTEREST	XXX	39,026	39,026		1.A
3137H5-MR-5	FHR 5191 BZ		09/30/2022	CAPITALIZED INTEREST	XXX	17,637	17,637		1.A
3137H5-RY-5	FHR 5194 EZ		09/30/2022	CAPITALIZED INTEREST	XXX	27,199	27,199		1.A
3137H5-UE-5	FHR 5189 CZ		09/30/2022	CAPITALIZED INTEREST	XXX	69,104	69,104		1.A
3137H5-VT-1	FHR 5189 ZT		09/30/2022	CAPITALIZED INTEREST	XXX	109,167	109,167		1.A
3137H5-ZN-0	FHR 5202 BZ		09/30/2022	CAPITALIZED INTEREST	XXX	7,594	7,594		1.A
3137H6-CX-1	FHR 5200 ZA		09/30/2022	CAPITALIZED INTEREST	XXX	24,408	24,408		1.A
3137H6-PV-1	FHR 5206 Z		09/30/2022	CAPITALIZED INTEREST	XXX	15,151	15,151		1.A
3137H6-ZE-8	FHR 5213 Z		09/30/2022	CAPITALIZED INTEREST	XXX	13,954	13,954		1.A
3137H7-5P-4	FHR 5226 BZ		09/30/2022	CAPITALIZED INTEREST	XXX	92,148	92,148		1.A
3137H7-F2-4	FHR 5221 ZE		09/30/2022	CAPITALIZED INTEREST	XXX	97,095	97,095		1.A
3137H7-SH-7	FHR 5229 CZ		08/31/2022	CAPITALIZED INTEREST	XXX	20,100	20,100		1.A
3137H7-WG-4	FHR 5230 AZ		09/30/2022	VARIOUS	XXX	2,804,396	3,035,153	4,413	1.A
3137H8-KX-8	FHR 5249 EZ		06/29/2022	PIERPONT SECURITIES LLC	XXX	5,812,500	6,000,000	21,000	1.A
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		08/31/2022	VARIOUS	XXX	1,055,439	1,067,238	4,892	1.A
31397J-W4-2	FHR 3349 PE		08/31/2022	VARIOUS	XXX	618,786	611,673	3,058	1.A
31398N-4W-1	FNR 2010-132 BC		09/30/2022	VARIOUS	XXX	2,527,824	2,617,400	8,434	1.A
3140LG-2Q-4	FN BS6182		06/27/2022	BANK OF AMERICA	XXX	6,385,810	6,306,000	21,945	1.A
3140LG-5Z-1	FN BS6263		07/05/2022	DUNCAN-WILLIAMS INC	XXX	2,336,243	2,281,000	8,592	1.A
3140LG-6T-4	FN BS62816		07/08/2022	DUNCAN-WILLIAMS INC	XXX	3,834,812	3,739,000	11,936	1.A
3140LG-NT-5	FN BS5801		07/21/2022	WELLS FARGO	XXX	4,946,409	4,931,000	16,842	1.A
3140LG-R7-9	FN BS5909		05/20/2022	DUNCAN-WILLIAMS INC	XXX	1,538,438	1,500,000	4,894	1.A
3140LG-WG-3	FN BS6046		06/08/2022	DUNCAN-WILLIAMS INC	XXX	2,379,789	2,326,000	3,839	1.A
3140LG-X5-6	FN BS6099		06/16/2022	DUNCAN-WILLIAMS INC	XXX	5,103,125	5,000,000	18,822	1.A
3140LH-D4-9	FN BS6422		07/18/2022	BANK OF AMERICA	XXX	14,254,219	14,100,000	48,998	1.A
3140LH-LK-4	FN BS6629		08/16/2022	DUNCAN-WILLIAMS INC	XXX	3,039,375	3,000,000	10,513	1.A
3140LH-P3-8	FN BS6741		08/30/2022	DUNCAN-WILLIAMS INC	XXX	2,769,188	2,700,000	10,244	1.A
35563P-E4-7	SCRT 2022-2 MB		09/08/2022	JPMORGAN SECURITIES INC	XXX	13,392,024	17,000,000	60,917	1.A
35563P-GE-3	SCRT 2018-3 HZ		09/30/2022	CAPITALIZED INTEREST	XXX	87,368	87,368		1.A
35563P-GK-9	SCRT 2018-3 MZ		09/30/2022	CAPITALIZED INTEREST	XXX	99,209	99,209		1.A
35563P-HJ-1	SCRT 2018-4 MZ		09/30/2022	CAPITALIZED INTEREST	XXX	9,975	9,975		1.A
35563P-JJ-9	SCRT 2019-1 MZ		09/30/2022	CAPITALIZED INTEREST	XXX	19,720	19,720		1.A
35563P-LF-4	SCRT 2019-3 HZ		09/30/2022	CAPITALIZED INTEREST	XXX	9,846	9,846		1.A
35563P-MP-1	SCRT 2019-4 MZ		09/30/2022	CAPITALIZED INTEREST	XXX	101,790	101,790		1.A
36204U-Q4-6	GNMA POOL 380375		08/31/2022	VARIOUS	XXX	8,603	8,603	57	1.A
366155-TA-7	GARLAND TEX INDPT SCH DIST		08/31/2022	VARIOUS	XXX	2,000,000	2,000,000		1.B FE
38373M-2E-9	GNR 2008-80 Z		09/30/2022	CAPITALIZED INTEREST	XXX	120,161	120,161		1.A
38373M-4S-6	GNR 2008-92 Z		09/30/2022	CAPITALIZED INTEREST	XXX	41,024	41,024		1.A
38373M-P7-9	GNR 2007-77 Z		08/30/2022	CAPITALIZED INTEREST	XXX	14,170	14,170		1.A
38375Q-3Z-0	GNR 2008-53 ZT		08/31/2022	CAPITALIZED INTEREST	XXX	3,049	3,049		1.A
38376G-3Z-1	GNR 2011-109 Z		09/30/2022	CAPITALIZED INTEREST	XXX	62,778	62,778		1.A
38376G-B7-4	GNR 2011-06 Z		09/30/2022	CAPITALIZED INTEREST	XXX	37,149	37,149		1.A
38376G-SJ-0	GNR 2010-83 Z		09/30/2022	CAPITALIZED INTEREST	XXX	32,222	32,222		1.A
38376G-XC-9	GNR 2010-141 Z		09/30/2022	CAPITALIZED INTEREST	XXX	54,954	54,954		1.A
38376G-Y7-9	GNR 2011-95 Z		09/30/2022	CAPITALIZED INTEREST	XXX	14,954	14,954		1.A
38376G-ZD-5	GNR 2010-161 Z		09/30/2022	CAPITALIZED INTEREST	XXX	29,855	29,855		1.A
38377D-H6-6	GNR 2010-105 ZC		09/30/2022	CAPITALIZED INTEREST	XXX	59,197	59,197		1.A
38378B-R8-4	GNR 2012-142 Z		09/30/2022	CAPITALIZED INTEREST	XXX	11,410	11,410		1.A
38378B-TJ-8	GNR 2012-53 Z		09/30/2022	CAPITALIZED INTEREST	XXX	18,134	18,134		1.A
38378B-WL-9	GNR 2012-79 Z		09/30/2022	CAPITALIZED INTEREST	XXX	11,886	11,886		1.A
38378P-TP-3	GNR 2013-186 ZE		09/30/2022	CAPITALIZED INTEREST	XXX	22,401	22,401		1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38378U-7S-0	GNR 2013-170 ZD		07/29/2022	CAPITALIZED INTEREST	XXX	28,342	28,342		1.A
38378Y-FL-8	GNR 2013-164 MZ		07/29/2022	CAPITALIZED INTEREST	XXX	24,507	24,507		1.A
38378Y-KD-0	GNR 2013-169 ZG		09/30/2022	CAPITALIZED INTEREST	XXX	10,347	10,347		1.A
38380A-P9-2	GNR 2016-135 Z		09/30/2022	CAPITALIZED INTEREST	XXX	39,103	39,103		1.A
38380G-4G-6	GNR 2017-144 MZ		09/30/2022	CAPITALIZED INTEREST	XXX	10,673	10,673		1.A
38380U-VP-5	GNR 2018-13 PZ		08/31/2022	CAPITALIZED INTEREST	XXX	2,857	2,857		1.A
38380U-WY-5	GNR 2018-11 Z		09/30/2022	CAPITALIZED INTEREST	XXX	48,280	48,280		1.A
38381A-XG-6	GNR 2018-154 Z		09/30/2022	CAPITALIZED INTEREST	XXX	11,577	11,577		1.A
38383C-AP-5	GNR 2021-182 GZ		08/31/2022	CAPITALIZED INTEREST	XXX	22,726	22,726		1.A
38383C-RT-9	GNR 2021-176 ZN		09/30/2022	CAPITALIZED INTEREST	XXX	48,958	48,958		1.A
38383F-6A-6	GNR 2022-101 JZ		09/30/2022	CAPITALIZED INTEREST	XXX	121,989	121,989		1.A
38383P-LR-0	GNR 2022-50 ZK		09/30/2022	CAPITALIZED INTEREST	XXX	33,465	33,465		1.A
38383P-NE-7	GNR 2022-51 LZ		09/30/2022	VARIOUS	XXX	2,960,296	3,325,095	8,035	1.A
38383P-V3-2	GNR 2022-69 HZ		09/30/2022	CAPITALIZED INTEREST	XXX	43,675	43,675		1.A
38383R-HE-0	GNR 2022-66 HZ		09/30/2022	CAPITALIZED INTEREST	XXX	26,287	26,287		1.A
38383R-N2-9	GNR 2022-89 NZ		09/30/2022	CAPITALIZED INTEREST	XXX	106,274	106,274		1.A
45204E-FC-7	ILLINOIS FIN AUTH REV		09/28/2022	BANK OF AMERICA	XXX	4,406,814	4,390,000	27,438	1.B FE
45750T-AR-4	CA INLAND VALLEY REDEV 2014B		08/31/2022	VARIOUS	XXX	500,000	500,000	11,330	1.C FE
46263R-HH-1	IPSEDU 1.38 9/15/2024		08/31/2022	VARIOUS	XXX	6,000,000	6,000,000	10,580	1.C FE
471146-EZ-9	JARSCD 1.82 8/152024		08/31/2022	VARIOUS	XXX	1,000,000	1,000,000	809	1.E FE
478825-BZ-4	JOHSCD 1.10 9/1/2024		08/31/2022	VARIOUS	XXX	3,000,000	3,000,000	16,500	1.B FE
495152-JK-7	KINSCD 1.26 12/1/2023		08/31/2022	VARIOUS	XXX	7,600,000	7,600,000	23,415	1.A FE
59266T-UV-1	MET WTR DIST OF STHRN CA WTRWK		09/23/2022	GOLDMAN SACHS & CO	XXX	10,000,000	10,000,000	19,236	1.B FE
59334N-CU-4	FL MIAMI CHILDRENS HOSP 2013		08/31/2022	VARIOUS	XXX	840,148	840,000	3,500	1.F FE
646140-EA-7	NJ TURNPIKE		08/15/2022	JPMORGAN SECURITIES INC	XXX	802,975	1,025,000	3,644	1.E FE
678908-4C-5	OKLAHOMA ST DEV FIN AUTH		09/06/2022	VARIOUS	XXX	15,135,500	15,430,000	21,602	1.A FE
678908-4D-3	OK NAT GAS CO RATEP REV		08/29/2022	JPMORGAN SECURITIES INC	XXX	19,956,960	20,000,000	1,460	1.A FE
678908-4G-6	OKLAHOMA ST DEV FIN AUTH		08/31/2022	RBC DAIN RAUSCHER	XXX	22,250,000	22,250,000		1.A FE
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC REV		07/21/2022	CROSSROADS	XXX	1,918,826	1,790,000	47,797	1.C FE
686053-DR-7	OR SCH BD PENSION		09/22/2022	CITIGROUP GLOBAL MARKETS	XXX	3,042,180	3,000,000	39,617	1.C FE
735389-V8-8	PORT OF SEATTLE WA REVENUE		08/03/2022	CITIGROUP GLOBAL MARKETS	XXX	9,920,790	9,000,000		1.D FE
735389-V9-6	PORT OF SEATTLE WA REVENUE		08/03/2022	CITIGROUP GLOBAL MARKETS	XXX	4,913,415	4,500,000		1.D FE
735389-W3-8	PORT OF SEATTLE WA REVENUE		08/03/2022	CITIGROUP GLOBAL MARKETS	XXX	2,285,360	2,000,000		1.D FE
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH		09/28/2022	VARIOUS	XXX	1,667,202	2,000,000	25,179	1.E FE
74514L-GL-5	PR GO 2001 AGC		09/30/2022	VARIOUS	XXX	420,438	395,130	5,373	1.F FE
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY T		08/31/2022	VARIOUS	XXX	2,868,870	2,595,000	81,249	2.B FE
777849-MC-1	CA ROSEVILLE HIGH SD GO 2004C		08/31/2022	VARIOUS	XXX	862,590	935,000		1.C FE
791460-FS-2	STLSCD 1.00 3/1/2024		08/31/2022	VARIOUS	XXX	1,000,000	1,000,000	5,000	1.D FE
802498-UV-5	SANTA MONICA-MALIBU UNI SCH DI		09/27/2022	BANK OF AMERICA	XXX	6,942,330	9,000,000	42,688	1.B FE
83412P-JB-9	SOLANO CALIF CMNTY COLLEGE DIS		07/20/2022	MORGAN STANLEY	XXX	1,149,750	1,500,000	20,085	1.C FE
871089-EV-6	SWISCD 1.65 9/15/2024		08/31/2022	VARIOUS	XXX	3,000,000	3,000,000	22,825	1.C FE
87302@-AC-4	TCFC PC LEASECO LP 2022 DDL		08/30/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	20,750,000	20,750,000		1.D PL
87638Q-RJ-0	TX HENDRICK MED CENTER 2021		08/15/2022	RAYJM	XXX	699,255	900,000	14,201	1.E FE
882117-5V-2	TX TEXAS A&M UNIV 2017B		08/25/2022	WELLS FARGO SECURITIES LLC	XXX	4,513,550	5,000,000	29,483	1.A FE
899096-AZ-4	CA TULARE JUHSD GO 2004A		08/31/2022	VARIOUS	XXX	1,781,571	2,400,000		2.B FE
938429-W8-6	OR BEAVERTON SD 48J 2022A		09/28/2022	MESIROW FINANCIAL INC	XXX	3,981,920	8,000,000		1.B FE
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV		07/28/2022	RAYJM	XXX	788,440	1,025,000	2,491	1.C FE
95639D-BE-9	WEST VIRGINIA BUILDING		08/31/2022	VARIOUS	XXX	5,000,000	5,000,000		1.E FE
98459H-AA-0	CT YALE NEW HAVEN HEALTH 2020		09/13/2022	JPMORGAN SECURITIES INC	XXX	1,712,752	2,670,000	13,699	1.D FE
BGH35G-1S-7	FEDERAL NATL MTG ASSN G 3.0 25JUN43		07/29/2022	CAPITALIZED INTEREST	XXX	765	765		1.A
BGH7W5-J4-6	KJ FDG SEC TL A-2		09/01/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	42,250,000	42,250,000		1.G Z
62582P-AA-8	MUNICH RE CO	D	07/12/2022	CROSSROADS	XXX	3,041,250	3,000,000	27,417	1.F FE
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						500,391,790	526,579,310	1,210,145	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		09/14/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	4,265,750	4,265,750		1.E PL
00164T-AD-0	AMCEST 6.01 1/53		08/31/2022	VARIOUS	XXX	1,864,289	1,747,623	10,994	1.F FE
00287Y-AS-8	ABBVIE INC		08/30/2022	JNUS	XXX	5,365,353	5,700,000	79,626	2.B FE
007036-QT-6	ARMT 2005-8 7A2		08/16/2022	VARIOUS	XXX	329,632	346,368	597	1.A FM
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		08/10/2022	CAPITALIZED INTEREST	XXX	35,918	35,918		1.E
009349-AX-9	ALS 2016-1 AR		08/31/2022	VARIOUS	XXX	12,064,825	11,961,567	29,904	2.A PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
01030L-DS-1	ALABAMA INCENTIVES FING AUTH S		08/15/2022	RAYJM	XXX	719,568	850,000	13,883	1.D FE
010869-JE-6	ALAMEDA CORRIDOR TRANSN AUTH C		07/01/2022	JPMORGAN SECURITIES INC	XXX	314,571	875,000		1.G FE
012725-AD-9	ALBEMARLE CORP		08/31/2022	JANE	XXX	559,242	580,000	7,990	2.C FE
015271-AQ-2	ALEXANDRIA REAL ESTATE EQUITIES IN		08/30/2022	PIERPONT SECURITIES LLC	XXX	3,284,995	3,500,000	64,128	2.A FE
02079K-AF-4	ALPHABET INC		09/13/2022	JPMORGAN SECURITIES INC	XXX	12,768,514	20,000,000	34,167	1.C FE
025932-AL-8	AMERICAN FINANCIAL GROUP INC		08/02/2022	WELLS FARGO	XXX	3,220,025	3,615,000	22,142	2.A FE
03027X-AY-6	AMERICAN TOWER CORPORATION		08/09/2022	US BANCORP INVESTMENTS, INC	XXX	1,797,548	2,250,000	26,825	2.C FE
03027X-BA-7	AMERICAN TOWER CORPORATION		09/01/2022	VARIOUS	XXX	5,610,535	6,500,000	25,697	2.C FE
03027X-BD-1	AMERICAN TOWER CORPORATION		07/12/2022	CROSSROADS	XXX	1,858,725	2,635,000	7,715	2.C FE
03027X-BG-4	AMERICAN TOWER CORPORATION		08/31/2022	US BANCORP INVESTMENTS, INC	XXX	4,897,369	6,183,000	44,118	2.C FE
03027X-BK-5	AMERICAN TOWER CORPORATION		07/14/2022	JEFFERIES & COMPANY INC	XXX	3,106,755	4,500,000	1,106	2.C FE
03027X-BM-1	AMERICAN TOWER CORPORATION		08/31/2022	BARCLAYS CAPITAL INC	XXX	5,862,010	7,000,000	71,925	2.C FE
03040W-AM-7	AMERICAN WATER CAPITAL CORP		08/30/2022	JNUS	XXX	2,749,440	3,000,000		2.A FE
03115A-AC-7	AMFAM HOLDINGS INC		09/13/2022	WELLS FARGO	XXX	11,241,200	15,000,000	94,121	2.C FE
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC		09/22/2022	MORGAN STANLEY & CO LLC	XXX	434,020	500,000	3,533	2.B FE
037389-BE-2	AON CORP		09/22/2022	CITIGROUP GLOBAL MARKETS INC	XXX	421,950	500,000	5,094	2.A FE
03740L-AF-9	AON CORP		09/07/2022	VARIOUS	XXX	14,988,300	15,000,000		2.A FE
037833-EL-0	APPLE INC		09/13/2022	JEFFERIES & COMPANY INC	XXX	8,902,920	13,000,000	41,167	1.B FE
03789X-AD-0	DIN 2019-1A A2I		08/31/2022	VARIOUS	XXX	5,114,021	5,148,000	46,215	2.B FE
03789X-AE-8	DIN 2019-1A A2II		08/31/2022	VARIOUS	XXX	17,325,000	17,325,000	195,473	2.B FE
04015C-AA-6	ARES FINANCE CO LLC		08/31/2022	VARIOUS	XXX	4,978,687	5,000,000	79,444	2.A FE
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC		07/07/2022	STIFEL NICOLAUS	XXX	6,450,086	8,502,000	98,323	1.F FE
04621X-AJ-7	ASSURANT INC		08/31/2022	VARIOUS	XXX	13,966,861	14,000,000	283,247	2.B FE
05606D-AC-2	BX 2022-PSB B		08/04/2022	BANK OF AMERICA	XXX	15,893,539	16,000,000		1.D FE
05606D-AS-7	BX 2022-PSB A		08/04/2022	BANK OF AMERICA	XXX	44,700,899	45,000,000		1.A FE
059231-W6-3	BALTIMORE MD REV		07/27/2022	RBCMK	XXX	1,134,280	1,400,000	3,064	1.D FE
06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE		09/27/2022	MORGAN STANLEY & CO LLC	XXX	600,392	650,000	3,232	1.E FE
06406R-BK-2	BANK OF NEW YORK MELLON CORP/THE		07/19/2022	MORGAN STANLEY & CO LLC	XXX	715,000	715,000		1.E FE
06652K-AA-1	BANKUNITED INC		08/31/2022	VARIOUS	XXX	4,981,683	5,000,000	70,417	2.B FE
07177M-AN-3	BAXALTA INC		08/31/2022	BTIG, LLC	XXX	1,498,635	1,500,000	15,094	2.B FE
071813-CE-7	BAXTER INTERNATIONAL INC		07/26/2022	BANK OF AMERICA	XXX	9,901,079	10,280,000	14,128	2.B FE
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS		07/28/2022	BTIG, LLC	XXX	562,665	750,000	4,495	1.D FE
075887-BG-3	BECTON DICKINSON AND COMPANY		08/30/2022	VARIOUS	XXX	3,398,265	3,500,000	26,288	2.B FE
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP		09/27/2022	JPMORGAN SECURITIES INC	XXX	466,392	600,000	898	1.C FE
09062X-AG-8	BIOGEN INC		09/27/2022	VARIOUS	XXX	14,671,602	22,263,000	259,496	2.A FE
09261W-AA-2	BLACKROCK DLF IX 2020-1 CLO CLASS A-1		08/26/2022	DIRECT	XXX	16,717,326	16,717,326		1.A FE
09262E-AB-9	BLACKROCK DLF IX 2021-2 CLO CLASS A-1		08/25/2022	DIRECT	XXX	85,443,038	85,443,038		1.A FE
10921U-2G-2	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI		07/28/2022	JEFFERIES & COMPANY INC	XXX	7,123,586	7,375,000	10,817	1.G FE
11135F-BG-5	BROADCOM INC		08/18/2022	WELLS FARGO	XXX	3,122,280	4,000,000	2,917	2.C FE
114259-AU-8	BROOKLYN UNION GAS CO		08/08/2022	VARIOUS	XXX	7,628,383	8,506,000	161,025	2.A FE
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC		09/22/2022	USBI	XXX	1,150,260	1,200,000	28,583	1.G FE
12479M-AH-1	CBCI 2016-1 A		08/31/2022	VARIOUS	XXX	66,481,320	66,481,322	402,012	1.F FE
12479R-AE-7	CAUTO 2017-1A A2		08/31/2022	VARIOUS	XXX	14,713,466	14,710,398	19,517	1.E FE
12479R-AF-4	CAUTO 2017-1A A3		09/30/2022	VARIOUS	XXX	2,720,549	2,720,549	4,908	1.E FE
12530M-AL-9	SORT 2022-1A A1		08/10/2022	GOLDMAN SACHS & CO	XXX	17,998,475	18,000,000		1.D FE
125523-CF-5	CIGNA CORP		08/30/2022	SAFI	XXX	1,420,950	1,500,000	9,200	2.A FE
126650-CD-0	CVS CAREMARK CORP		08/30/2022	WELLS FARGO SECURITIES LLC	XXX	3,804,902	3,800,000	48,112	2.B FE
126650-CY-4	CVS HEALTH CORP		07/26/2022	MORGAN STANLEY & CO LLC	XXX	1,474,590	1,500,000	24,498	2.B FE
14040H-CV-5	CAPITAL ONE FINANCIAL CORPORATION		07/25/2022	MORGAN STANLEY & CO LLC	XXX	5,400,000	5,400,000		2.A FE
14066A-AA-7	CPMRK 2006-RILY A1		08/31/2022	VARIOUS	XXX	8,323,021	7,253,973	63,169	1.G
14070E-AA-3	CPMRK 2008-AMCW A1A		08/31/2022	VARIOUS	XXX	64,358,926	53,193,631	214,011	1.E FE
14448C-AQ-7	CARRIER GLOBAL CORP		09/01/2022	DEUTSCHE BANK SECURITIES INC	XXX	3,447,160	4,000,000	6,351	2.C FE
14448C-AS-3	CARRIER GLOBAL CORP		09/01/2022	VARIOUS	XXX	9,334,447	12,217,000	141,765	2.C FE
14856E-AE-5	CLAST 2015-1 AR		08/31/2022	VARIOUS	XXX	4,334,391	3,449,661	5,845	2.A PL
14889J-AA-3	CRMN 2014-2A D		07/29/2022	CAPITALIZED INTEREST	XXX	9,522	9,522		4.C FE
14989@-AA-2	CEAMER FIN 2 SR SEC NTS		08/23/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	63,162,000	63,162,000		2.B PL
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRI		09/22/2022	DEUTSCHE BANK SECURITIES INC	XXX	272,346	300,000	6,563	1.F FE
15674P-AA-5	CERB 2021-3A A		08/17/2022	JEFFERIES & COMPANY INC	XXX	13,538,000	14,000,000	55,424	1.A FE
15674P-AC-1	CERB 2021-3A B		09/28/2022	WELLS FARGO	XXX	3,384,375	3,750,000	34,533	1.B FE
172967-NX-5	CITIGROUP INC		09/22/2022	CITIGROUP GLOBAL MARKETS	XXX	10,000,000	10,000,000		1.G FE
191216-DC-1	COCA-COLA CO		09/13/2022	RBC DAIN RAUSCHER	XXX	18,131,520	26,400,000		1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
20364N-AN-7	COMMFH 4.15 03/01/2043		07/27/2022	WELLS FARGO	XXX	2,985,000	2,985,000	3,441	1.A FE
210518-DQ-6	CONSUMERS ENERGY COMPANY		08/25/2022	VARIOUS	XXX	3,928,990	4,090,000	6,332	1.E FE
21871X-AJ-8	COREBRIDGE FINANCIAL INC		08/03/2022	HSBC SECURITIES, INC	XXX	2,182,266	2,464,000	35,728	2.A FE
21871X-AL-3	COREBRIDGE FINANCIAL INC		09/30/2022	VARIOUS	XXX	30,355,057	38,814,000	817,959	2.A FE
21871X-AN-9	COREBRIDGE FINANCIAL INC		08/18/2022	JPMORGAN SECURITIES INC	XXX	25,350,000	25,350,000		2.C FE
22822V-AF-8	CROWN CASTLE INC		08/04/2022	GOLDMAN SACHS & CO	XXX	954,390	1,000,000	10,951	2.C FE
22822V-AP-6	CROWN CASTLE INTERNATIONAL CORP		08/05/2022	CITIGROUP GLOBAL MARKETS	XXX	1,463,620	1,723,000	16,081	2.C FE
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP		08/31/2022	US BANCORP INVESTMENTS, INC	XXX	9,248,537	10,381,000	58,047	2.C FE
231266-MP-9	CURATORS UNIV MO SYS FACS REV		08/25/2022	WELLS FARGO SECURITIES LLC	XXX	1,474,580	2,000,000	18,015	1.B FE
233046-AS-0	DNKN 2021-1A A23		09/06/2022	BARCLAYS CAPITAL INC	XXX	387,647	481,363	672	2.B FE
235241-WM-4	DALLAS TEX AREA RAPID TRAN SAL		08/25/2022	WELLS FARGO SECURITIES LLC	XXX	2,957,120	4,000,000	25,549	1.B FE
249182-QT-6	CO DENVER AIRPORT 2022A SNR AMT		07/08/2022	BANK OF AMERICA	XXX	7,630,070	7,000,000		1.D FE
249182-QU-3	CO DENVER AIRPORT 2022A SNR AMT		07/08/2022	BANK OF AMERICA	XXX	6,841,860	6,000,000		1.D FE
249182-QV-1	CO DENVER AIRPORT 2022A SNR AMT		07/08/2022	BANK OF AMERICA	XXX	23,382,773	21,750,000		1.D FE
25245B-AA-5	DIAGEO INVESTMENT CORPORATION		09/28/2022	LOOP CAPITAL MARKETS	XXX	432,795	500,000	8,205	1.G FE
25256L-AC-5	DIMND 2018-1A B		07/22/2022	CAPITALIZED INTEREST	XXX	36,652	36,652		1.A FE
25389J-AV-8	DIGITAL REALTY TRUST INC		09/22/2022	VARIOUS	XXX	20,473,198	20,490,000		2.B FE
256677-AJ-4	DOLLAR GENERAL CORPORATION		09/06/2022	GOLDMAN SACHS & CO	XXX	12,373,482	12,385,000		2.B FE
256677-AL-9	DOLLAR GENERAL CORPORATION		09/06/2022	GOLDMAN SACHS & CO	XXX	1,978,132	1,985,000		2.B FE
256677-AM-7	DOLLAR GENERAL CORPORATION		09/30/2022	VARIOUS	XXX	34,850,355	34,705,000	22,640	2.B FE
260543-CK-7	DOW CHEMICAL COMPANY (THE)		09/22/2022	JPMORGAN SECURITIES INC	XXX	4,409,000	5,000,000	103,299	2.B FE
260543-CV-3	DOW CHEMICAL COMPANY (THE)		08/03/2022	US BANCORP INVESTMENTS, INC	XXX	4,442,645	4,646,000	49,557	2.B FE
260543-DD-2	DOW CHEMICAL COMPANY (THE)		09/26/2022	VARIOUS	XXX	6,003,311	8,250,000	83,725	2.B FE
26138E-AT-6	KEURIG DR PEPPER INC		08/30/2022	VARIOUS	XXX	3,567,291	3,950,000	35,375	2.B FE
26442T-AF-4	DUKE UNIVERSITY		09/13/2022	WELLS FARGO	XXX	1,668,612	2,209,000	26,990	1.B FE
278062-AJ-3	EATON CORPORATION		08/16/2022	WELLS FARGO SECURITIES LLC	XXX	2,938,984	2,955,000		2.A FE
278642-AY-9	EBAY INC		09/01/2022	STIFEL NICOLAUS	XXX	2,734,391	3,310,000	27,730	2.A FE
278642-AZ-6	EBAY INC		09/22/2022	CITIGROUP GLOBAL MARKETS	XXX	7,096,600	10,000,000	137,889	2.A FE
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		08/31/2022	VARIOUS	XXX	2,523,500	5,000,000	88,000	3.A FE
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC		08/30/2022	JNUS	XXX	3,284,120	3,500,000	78,274	2.A FE
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC		07/20/2022	VARIOUS	XXX	9,534,560	11,000,000	202,229	2.A FE
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC		09/30/2022	VARIOUS	XXX	4,550,951	6,413,000	42,183	2.A FE
294429-AV-7	EQUIFAX INC		09/07/2022	WELLS FARGO SECURITIES LLC	XXX	1,698,419	1,700,000		2.B FE
29444U-BH-8	EQUINIX INC		09/01/2022	STIFEL NICOLAUS	XXX	2,838,255	3,500,000	10,660	2.B FE
29444U-BS-4	EQUINIX INC		08/31/2022	US BANCORP INVESTMENTS, INC	XXX	4,981,450	6,036,000	44,851	2.B FE
29444U-BU-9	EQUINIX INC		08/31/2022	VARIOUS	XXX	10,965,440	12,000,000	190,883	2.B FE
30303M-8E-5	META PLATFORMS INC		08/25/2022	BNPP	XXX	2,853,607	3,065,000	7,577	1.E FE
30321L-2E-1	F&G GLOBAL FUNDING		07/19/2022	JPMORGAN SECURITIES INC	XXX	13,108,315	13,150,000	26,337	1.G FE
30328D-AA-1	FSRIA 2022-FL6 A		08/10/2022	BARCLAYS CAPITAL INC	XXX	15,919,984	16,000,000		1.A FE
30328D-AC-7	FSRIA 2022-FL6 AS		08/10/2022	BARCLAYS CAPITAL INC	XXX	44,474,757	44,700,000		1.A FE
30328D-AE-3	FSRIA 2022-FL6 B		08/10/2022	BARCLAYS CAPITAL INC	XXX	3,979,988	4,000,000		1.D FE
30328D-AG-8	FSRIA 2022-FL6 C		08/10/2022	BARCLAYS CAPITAL INC	XXX	7,150,857	7,187,000		1.G FE
30605Y-AB-7	FLCON 2017-1 A		09/30/2022	VARIOUS	XXX	1,678,919	1,591,557	5,873	1.G FE
3136B7-M5-7	FNR 2019-77 JZ		08/31/2022	CAPITALIZED INTEREST	XXX	5,396	5,396		1.A
3136BN-QW-9	FNR 2022-42 BZ		09/30/2022	CAPITALIZED INTEREST	XXX	70,101	70,101		1.A
3137H4-VA-5	FHR 5180 CZ		09/30/2022	CAPITALIZED INTEREST	XXX	29,090	29,090		1.A
3137H5-DN-4	FHR 5180 KZ		09/30/2022	CAPITALIZED INTEREST	XXX	15,518	15,518		1.A
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV		07/06/2022	JPMORGAN SECURITIES INC	XXX	6,497,660	6,500,000		2.B FE
31620M-BY-1	FIDELITY NATIONAL INFORMATION SERV		07/06/2022	JPMORGAN SECURITIES INC	XXX	4,497,210	4,500,000		2.B FE
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERV		07/06/2022	JPMORGAN SECURITIES INC	XXX	8,746,150	8,750,000		2.B FE
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC		08/03/2022	MORGAN STANLEY	XXX	971,919	1,471,000	18,044	2.B FE
33632*-UQ-8	FIRST SECURITY BANK		08/31/2022	VARIOUS	XXX	3,028,616	2,992,416	8,505	2.B
337738-AV-0	FISERV INC		09/22/2022	VARIOUS	XXX	34,063,048	39,622,000	238,541	2.B FE
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY		09/22/2022	GOLDMAN SACHS & CO	XXX	2,240,572	2,763,000	16,636	2.B FE
346845-AF-7	BENFAM 5.81 1/51		07/08/2022	CROSSROADS	XXX	626,967	626,000		2.A FE
34706C-AA-7	FORT 2022-FL3 A		07/27/2022	PIERPONT SECURITIES LLC	XXX	2,882,813	3,000,000	1,121	1.A FE
34706C-AC-3	FORT 2022-FL3 AS		07/27/2022	PIERPONT SECURITIES LLC	XXX	2,187,703	2,350,000	983	1.A FE
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-A		08/31/2022	VARIOUS	XXX	18,594,912	18,594,912	48,058	1.F FE
34964C-AF-3	FORTUNE BRANDS HOME & SECURITY INC		09/27/2022	WELLS FARGO	XXX	4,860,023	5,750,000	18,772	2.B FE
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC		09/27/2022	WELLS FARGO	XXX	5,116,180	7,200,000	20,975	2.B FE
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LAD		08/16/2022	JPMORGAN SECURITIES INC	XXX	4,282,300	5,000,000	25,550	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
35563P-BD-0	SCRT 2017-2 MB		07/06/2022	WELLS FARGO	XXX	25,150,099	27,590,098	16,094	1.A
360271-AJ-9	FULTON FINANCIAL CORP		08/31/2022	VARIOUS	XXX	2,880,815	2,884,000	36,852	2.A FE
361448-BH-5	GATX CORPORATION		09/30/2022	VARIOUS	XXX	5,663,760	9,500,000	96,961	2.B FE
361448-BK-8	GATX CORPORATION		08/15/2022	VARIOUS	XXX	17,187,845	17,350,000	2,239	2.B FE
361841-AQ-2	GLP CAPITAL LP / FIN II		07/26/2022	SIEB	XXX	882,460	1,000,000	1,444	2.C FE
36185T-AA-5	GMACN 2002-FTLS 1		09/22/2022	CROSSROADS	XXX	4,068,431	3,793,685	14,256	1.D FE
36186Y-AF-2	GMACN 2007-HCKM A		08/31/2022	VARIOUS	XXX	33,165,453	30,362,133	108,163	2.A
36261*-AC-2	GUIDED PRACTICE DD T/L 1L 11/21		08/29/2022	DIRECT	XXX	796,575	796,575		2.A PL
372546-AU-5	GEORGE WASHINGTON UNIVERSITY		08/31/2022	WELLS FARGO SECURITIES LLC	XXX	1,016,820	1,000,000	22,582	1.E FE
37940X-AC-6	GLOBAL PAYMENTS INC		08/09/2022	VARIOUS	XXX	11,028,360	14,000,000	257,531	2.C FE
37940X-AH-5	GLOBAL PAYMENTS INC		08/15/2022	BARCLAYS CAPITAL INC	XXX	4,651,955	5,500,000	40,761	2.C FE
37940X-AN-2	GLOBAL PAYMENTS INC		08/08/2022	JPMORGAN SECURITIES INC	XXX	6,146,864	6,150,000		2.C FE
37940X-AQ-5	GLOBAL PAYMENTS INC		09/01/2022	BANK OF AMERICA	XXX	6,821,010	7,000,000	14,700	2.C FE
38012M-AA-5	GMACN 2006-LEAV A1		08/31/2022	VARIOUS	XXX	20,911,947	20,924,486	66,596	2.C
38137Y-AU-5	GLM 2019-4A CR		09/08/2022	JPMORGAN SECURITIES INC	XXX	426,375	450,000	2,930	1.F FE
38141G-ZE-7	GOLDMAN SACHS GROUP INC/THE		07/22/2022	GOLDMAN SACHS & CO	XXX	42,492,350	44,000,000	70,654	1.F FE
384637-AA-2	GRAHAM HOLDINGS CO		08/31/2022	VARIOUS	XXX	1,001,121	1,000,000	14,375	2.B FE
39081H-CW-0	GREAT LAKES WTR AUTH MICH SEW		08/16/2022	WELLS FARGO SECURITIES LLC	XXX	772,443	900,000	4,120	1.E FE
40442A-AA-7	HIT 2022-HI32 A		07/01/2022	MORGAN STANLEY	XXX	40,297,123	40,500,000		1.A FE
40442A-AC-3	HIT 2022-HI32 B		07/01/2022	MORGAN STANLEY	XXX	14,974,601	15,050,000		1.D FE
413875-AS-4	HARRIS CORPORATION		08/30/2022	JNUS	XXX	995,070	1,000,000	16,719	2.B FE
413875-AT-2	L3HARRIS TECHNOLOGIES INC		07/27/2022	JNUS	XXX	1,518,345	1,500,000	19,374	2.B FE
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP		09/27/2022	WELLS FARGO	XXX	3,163,809	4,417,000	17,668	2.A FE
42250P-AA-1	HEALTHPEAK PROPERTIES INC		09/22/2022	KING	XXX	426,820	500,000	2,958	2.A FE
437076-CS-9	HOME DEPOT INC		09/12/2022	CREDIT SUISSE FIRST BOSTON	XXX	11,985,720	12,000,000		1.F FE
437076-CT-7	HOME DEPOT INC		09/13/2022	VARIOUS	XXX	20,784,923	21,070,000		1.F FE
43734L-AA-4	HOME POINT CAPITAL INC		08/16/2022	VARIOUS	XXX	2,512,116	2,500,000	5,208	5.A FE
442331-3K-8	HOUSTON TEX		08/16/2022	JPMORGAN SECURITIES INC	XXX	4,758,650	5,000,000	91,873	1.D FE
444859-BP-6	HUMANA INC		07/20/2022	VARIOUS	XXX	5,234,756	5,403,000	16,432	2.B FE
446150-AS-3	HUNTINGTON BANCSHARES INC		09/22/2022	MORGAN STANLEY & CO LLC	XXX	411,865	500,000	1,842	2.A FE
446413-AW-6	HUNTINGTON INGALLS INDUSTRIES INC		07/29/2022	VARIOUS	XXX	12,864,159	13,306,000	40,674	2.C FE
448579-AH-5	HYATT HOTELS CORP		08/31/2022	VARIOUS	XXX	1,079,715	1,078,000	20,602	2.C FE
454889-AM-8	INDIANA MICHIGAN POWER COMPANY		07/15/2022	JANE	XXX	574,372	510,000	10,628	1.G FE
45605P-AM-0	BIND 2016-1A 3		08/31/2022	VARIOUS	XXX	5,806,717	5,806,717	32,509	2.B FE
458140-CB-4	INTEL CORPORATION		08/02/2022	JPMORGAN SECURITIES INC	XXX	25,947,220	26,000,000		1.E FE
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		09/27/2022	RBCMK	XXX	235,118	250,000	3,806	1.G FE
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRANCES		07/25/2022	WELLS FARGO	XXX	1,758,540	2,000,000	13,611	2.B FE
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES		09/27/2022	VARIOUS	XXX	23,276,335	34,300,000	339,325	2.B FE
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC		08/09/2022	BARCLAYS CAPITAL INC	XXX	2,080,705	2,750,000	41,250	2.B FE
465685-AR-6	ITC HOLDINGS CORP		09/08/2022	TD AMERITRADE USA	XXX	1,248,738	1,250,000		2.B FE
46590X-AJ-5	JBSSBZ 6 1/2 12/01/52		09/12/2022	DIRECT	XXX	10,324,878	10,328,000	128,646	2.C FE
46616P-AA-1	HENDR 2011-1A A		08/31/2022	VARIOUS	XXX	1,374,819	1,357,389	1,506	1.A FE
46644A-BL-5	JPMBB 2015-C27 B		08/31/2022	VARIOUS	XXX	18,142,344	18,016,000	42,281	1.A FM
46647P-DK-9	JPMORGAN CHASE & CO		09/07/2022	JPMORGAN SECURITIES INC	XXX	5,000,000	5,000,000		1.G FE
46651N-AA-2	JOLAR 2019-1 A		09/30/2022	VARIOUS	XXX	2,278,937	2,285,010	3,777	2.A FE
46655N-AB-6	JPMMT 2022-7 1A2		07/07/2022	JPMORGAN SECURITIES INC	XXX	25,723,672	28,999,736	31,416	1.A FE
46655V-BU-5	JPMMT 22-8-A17		07/27/2022	JPMORGAN SECURITIES INC	XXX	1,925,625	2,000,000	7,000	1.C FE
46817M-AH-0	JACKSON FINANCIAL INC		07/19/2022	TD SECURITIES LLC	XXX	13,362,175	13,916,000	25,658	2.B FE
47102X-AJ-4	JANUS CAPITAL GROUP INC		08/31/2022	VARIOUS	XXX	6,976,515	7,000,000	28,438	2.B FE
47232X-AA-6	JMHT 2010-SILL A		08/31/2022	VARIOUS	XXX	5,372,390	5,473,220	21,487	1.G FE
48248Q-AM-2	KLA CORP		09/22/2022	GOLDMAN SACHS & CO	XXX	571,740	600,000	7,673	1.G FE
48251B-AY-6	KKR 16 A2R2		07/06/2022	BANK OF AMERICA	XXX	7,560,000	8,000,000	49,379	1.C FE
48255K-AA-4	KKR CORE SR SECURED NOTES		07/28/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	50,520,000	50,520,000		2.B PL
48275E-AC-0	KREF 2022-FL3 AS		07/12/2022	WELLS FARGO	XXX	2,924,188	3,050,000	6,350	1.A FE
48275R-AC-1	KREF 2021-FL2 AS		07/14/2022	WELLS FARGO	XXX	2,850,000	3,000,000	706	1.A FE
49271V-AK-6	KEURIG DR PEPPER INC		09/27/2022	VARIOUS	XXX	13,183,186	17,490,000	258,207	2.B FE
49271V-AM-2	KEURIG DR PEPPER INC		09/08/2022	WELLS FARGO	XXX	5,044,830	7,000,000	115,296	2.B FE
49271V-AR-1	KEURIG DR PEPPER INC		09/29/2022	VARIOUS	XXX	5,891,850	7,000,000	132,125	2.B FE
49327V-2C-7	KEYBANK NA		08/03/2022	KEYBANC CAPITAL MARKETS	XXX	4,987,500	5,000,000		2.A FE
49338C-AC-7	KEYSPAN GAS EAST CORPORATION		09/29/2022	VARIOUS	XXX	13,036,272	19,635,000	137,779	2.A FE
49446R-BA-6	KIMCO REALTY CORPORATION		08/25/2022	CITIGROUP GLOBAL MARKETS INC	XXX	5,693,076	5,785,000	3,696	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50048W-AA-6	KOMATSU FINANCE AMERICA INC		09/29/2022	MORGAN STANLEY	XXX	17,000,000	17,000,000		1.F FE
50076Q-AE-6	KRAFT FOODS GROUP INC		08/19/2022	CROSSROADS	XXX	144,728	150,000	1,708	2.C FE
50077L-AB-2	KRAFT HEINZ FOODS CO		08/19/2022	VARIOUS	XXX	25,187,717	29,250,000	182,300	2.C FE
50077L-AM-8	KRAFT HEINZ FOODS CO		08/30/2022	JPMORGAN SECURITIES INC	XXX	2,851,650	3,000,000	19,933	2.C FE
50077L-AX-4	KRAFT HEINZ FOODS CO		07/26/2022	CITIGROUP GLOBAL MARKETS INC	XXX	905,040	1,000,000	15,031	2.C FE
50077L-AZ-9	KRAFT HEINZ FOODS CO		08/31/2022	VARIOUS	XXX	7,480,251	7,150,000	134,266	2.C FE
50202K-AG-1	LCCM 2021-FL2 C		08/08/2022	WELLS FARGO	XXX	2,455,225	2,650,000	7,941	1.G FE
50209L-AA-5	LMRK 2018-1A C		08/31/2022	VARIOUS	XXX	5,539,250	5,521,048	8,219	1.G FE
50209L-AB-3	LMRK 2018-1A D		08/31/2022	VARIOUS	XXX	2,426,868	2,419,875	4,965	2.C FE
50209L-AC-1	LMRK 2018-1A F		08/31/2022	VARIOUS	XXX	3,597,007	3,588,684	9,442	2.C FE
50540R-AS-1	LABORATORY CORPORATION OF AMERICA		07/11/2022	JPMORGAN SECURITIES INC	XXX	13,884,750	15,000,000	317,250	2.B FE
52532X-AF-2	LEIDOS INC		09/01/2022	JANE	XXX	1,835,160	2,000,000	26,979	2.C FE
527288-BE-3	LEUCADIA NATIONAL CORP		08/31/2022	VARIOUS	XXX	6,002,081	5,952,000	92,880	2.B FE
534187-BG-3	LINCOLN NATIONAL CORPORATION		07/13/2022	BARCLAYS CAPITAL INC	XXX	2,893,864	3,350,000	54,242	2.A FE
534187-BQ-1	LINCOLN NATIONAL CORPORATION		09/22/2022	WELLS FARGO	XXX	8,440,200	10,000,000	23,611	2.A FE
53947X-AE-2	LNCR 2021-CRE5 AS		07/12/2022	WELLS FARGO	XXX	3,421,646	3,597,000	8,907	1.A FE
544445-VS-5	LOS ANGELES CALIF DEPT ARPTS R		08/15/2022	CITIGROUP GLOBAL MARKETS INC	XXX	776,236	950,000	6,133	1.D FE
548661-DQ-7	LOWES COMPANIES INC		07/26/2022	BARCLAYS CAPITAL INC	XXX	3,092,600	3,500,000	33,469	2.A FE
548661-DZ-7	LOWES COMPANIES INC		09/15/2022	VARIOUS	XXX	10,037,440	15,000,000	192,500	2.A FE
548661-EB-9	LOWES COMPANIES INC		09/29/2022	VARIOUS	XXX	11,947,700	17,500,000	131,007	2.A FE
548661-EK-9	LOWES COMPANIES INC		09/06/2022	GOLDMAN SACHS & CO	XXX	4,998,750	5,000,000		2.A FE
548661-EL-7	LOWES COMPANIES INC		09/06/2022	GOLDMAN SACHS & CO	XXX	13,964,720	14,000,000		2.A FE
548661-EM-5	LOEWS CORP CORPORATE		09/13/2022	VARIOUS	XXX	39,943,042	40,010,000	18,750	2.A FE
55285B-AC-9	MF1 2022-FL10 AS		07/26/2022	CREDIT SUISSE FIRST BOSTON	XXX	56,715,000	57,000,000		1.A FE
55285B-AE-5	MF1 2022-FL10 B		07/26/2022	CREDIT SUISSE FIRST BOSTON	XXX	13,930,000	14,000,000		1.D FE
55285B-AG-0	MF1 2022-FL10 C		07/26/2022	CREDIT SUISSE FIRST BOSTON	XXX	12,935,000	13,000,000		1.G FE
55336V-BU-3	MPLX LP		08/08/2022	BARCLAYS CAPITAL INC	XXX	7,208,893	7,250,000		2.B FE
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP		08/17/2022	US BANCORP INVESTMENTS, INC	XXX	2,882,490	3,000,000	53,217	2.A FE
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS LP		09/13/2022	ROBERT W. BAIRD & CO. INCORPORATED	XXX	16,147,800	20,000,000		2.A FE
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP		08/04/2022	GOLDMAN SACHS & CO	XXX	5,175,480	6,000,000	87,500	2.A FE
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		09/26/2022	JEFFERIES & COMPANY INC	XXX	11,103,450	15,000,000	44,438	2.A FE
570535-AX-2	MARKEL CORPORATION		09/12/2022	VARIOUS	XXX	23,697,800	32,554,000	393,228	2.B FE
571903-BD-4	MARRIOTT INTERNATIONAL INC		09/23/2022	CAPITALIZED INTEREST	XXX	934	934		2.C FE
571903-BG-7	MARRIOTT INTERNATIONAL INC		08/31/2022	ROBERT W. BAIRD & CO. INCORPORATED	XXX	10,165,905	12,150,000	131,777	2.C FE
571903-BJ-1	MARRIOTT INTERNATIONAL INC		09/06/2022	WELLS FARGO	XXX	22,799,440	23,000,000		2.C FE
574599-BM-7	MASCO CORPORATION		07/25/2022	CITIGROUP GLOBAL MARKETS	XXX	10,232,604	11,636,000	96,134	2.B FE
58013M-FT-6	MCDONALDS CORPORATION		09/30/2022	VARIOUS	XXX	44,060,630	44,500,000	27,538	2.A FE
59217G-FD-6	METROPOLITAN LIFE GLOBAL FUNDING I		08/25/2022	TD AMERITRADE USA	XXX	2,268,030	2,300,000	1,099	1.D FE
594918-CC-6	MICROSOFT CORPORATION		09/13/2022	VARIOUS	XXX	16,341,640	23,200,000	169,231	1.A FE
595017-AZ-7	MICROCHIP TECHNOLOGY INCORPORATED		07/29/2022	VARIOUS	XXX	31,721,859	32,196,000	344,611	2.B FE
597749-7F-1	MIDLAND TEX		08/15/2022	RAYJM	XXX	5,015,500	5,000,000		1.B FE
598329-AB-6	MIDWEST FAM HSG		08/31/2022	VARIOUS	XXX	10,906,085	11,641,089	107,117	1.E FE
598329-AE-0	MWFAM 6.631 01/01/51		08/31/2022	VARIOUS	XXX	2,148,341	1,820,646	20,121	2.C FE
615369-AZ-8	MOODYS CORP		08/02/2022	BANK OF AMERICA	XXX	4,979,450	5,000,000		2.A FE
617446-8P-7	MORGAN STANLEY		09/22/2022	BNPP	XXX	705,456	800,000	14,086	1.F FE
61747Y-ET-8	MORGAN STANLEY		07/18/2022	MORGAN STANLEY	XXX	8,000,000	8,000,000		1.F FE
61762M-BW-0	MSBAM 2013-C10 A4		08/31/2022	VARIOUS	XXX	3,007,170	3,000,000	10,183	1.A FM
61763X-BF-2	MSBAM 2014-C18 300A		08/31/2022	VARIOUS	XXX	8,248,329	8,250,000	21,479	1.A FM
631103-AM-0	NASDAQ INC		09/27/2022	ROBERT W. BAIRD & CO. INCORPORATED	XXX	2,839,215	3,775,000	9,112	2.B FE
641062-BE-3	NESTLE HOLDINGS INC		09/06/2022	JPMORGAN SECURITIES INC	XXX	5,572,900	5,595,000		1.D FE
64128X-AG-5	NEUBERGER BERMAN GRP/FIN		09/30/2022	VARIOUS	XXX	1,992,015	2,000,000	3,750	2.B FE
64990F-XE-9	NEW YORK ST DORM AUTH ST PERS		08/15/2022	RAYJM	XXX	722,090	855,000	152	1.B FE
651639-AZ-9	NEWMONT CORPORATION		09/01/2022	JPMORGAN SECURITIES INC	XXX	13,375,725	16,500,000	60,775	2.A FE
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDINGS IN		08/02/2022	BARCLAYS CAPITAL INC	XXX	20,050,800	20,000,000		2.A FE
65364U-AS-5	NIAGARA MOHAWK POWER CORPORATION		09/12/2022	WELLS FARGO	XXX	17,500,000	17,500,000		2.A FE
65535V-EW-4	NAA 2004-AR2 M1		08/29/2022	CAPITALIZED INTEREST	XXX	911	911		1.A FM
65887P-YK-5	NORTH DAKOTA PUB FIN AUTH		08/25/2022	JPMORGAN SECURITIES INC	XXX	7,532,625	7,500,000	40,000	1.C FE
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING		09/08/2022	CITIGROUP GLOBAL MARKETS INC	XXX	999,600	1,000,000		1.A FE
66988A-AH-7	NOVANT HEALTH		08/16/2022	JPMORGAN SECURITIES INC	XXX	793,070	1,000,000	9,416	1.D FE
67085K-AA-0	OFFUTT AFB AMERICA FIRST		08/31/2022	VARIOUS	XXX	6,063,323	6,316,174	172,432	1.G FE
67117D-AB-6	OBX 2022-NQM7 A2		08/25/2022	VARIOUS	XXX	1,639,643	1,643,000	6,246	1.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67117Y-AB-0	OBX 2022-NQM8 A2		09/26/2022	BARCLAYS CAPITAL INC.	XXX	15,256,859	15,500,000	70,913	1.C FE
67777J-AM-0	OHIOHEALTH CORP		09/13/2022	VARIOUS	XXX	3,241,866	4,360,000	41,187	1.B FE
67865E-AS-1	OKLAHOMA CITY OKLA WTR UTILS T		07/28/2022	RAYJM	XXX	3,824,738	3,750,000	2,469	1.A FE
678908-4E-1	OKLAHOMA DEV FIN AUTH REV		08/19/2022	JPMORGAN SECURITIES INC.	XXX	2,085,000	2,085,000		1.A FE
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA		07/12/2022	BARCLAYS CAPITAL INC.	XXX	3,251,724	4,101,000	14,473	2.B FE
68233J-BB-9	ONCOR ELECTRIC DELIVERY CO LLC		09/22/2022	GOLDMAN SACHS & CO.	XXX	241,281	300,000	5,469	1.F FE
68233J-CL-6	ONCOR ELECTRIC DELIVERY COMPANY LL		09/06/2022	BARCLAYS CAPITAL INC.	XXX	4,454,147	4,475,000		1.F FE
693304-BE-6	PECO ENERGY CO		08/16/2022	BTIG, LLC	XXX	2,489,675	2,500,000		1.E FE
693342-AH-0	PCG 2022-B A3		07/13/2022	CITIGROUP GLOBAL MARKETS	XXX	18,999,060	19,000,000		1.A FE
693342-AJ-6	PCG 2022-B A4		07/13/2022	CITIGROUP GLOBAL MARKETS	XXX	17,999,746	18,000,000		1.A FE
693342-AK-3	PCG 2022-B A5		07/13/2022	CITIGROUP GLOBAL MARKETS	XXX	6,249,411	6,250,000		1.A FE
69346Y-AP-8	PK AIRFINANCE 2020 B1-F		07/13/2022	DIRECT	XXX	336,850	336,850		2.A FE
69346Y-AQ-6	PK AIRFINANCE 2020 B2-F		07/13/2022	DIRECT	XXX	293,862	293,862		2.C FE
69346Y-AR-4	PK AIRFINANCE 2020 D1-F		07/13/2022	DIRECT	XXX	29,514	29,514		4.C FE
69346Y-AU-7	PK AIRFINANCE 2020 C-F		07/13/2022	DIRECT	XXX	173,237	173,237		2.C FE
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC (		09/27/2022	MORGAN STANLEY & CO LLC	XXX	494,502	600,000	2,848	1.G FE
69377T-AA-4	PRKCM 2022-AFC2 A1		09/08/2022	CREDIT SUISSE FIRST BOSTON	XXX	17,323,641	17,324,000	110,395	1.A FE
69403W-AE-7	NAVASL BASE SAN DIEGO 2006A CL2		08/31/2022	VARIOUS	XXX	4,471,853	4,471,853	31,873	2.B FE
69403W-AG-2	NAVASL BASE SAN DIEGO 2006A CL3		09/30/2022	VARIOUS	XXX	2,356,623	2,752,639	32,275	2.B FE
694476-AF-9	PACIFIC LIFECORP		09/08/2022	GOLDMAN SACHS & CO.	XXX	25,961,520	26,000,000		1.G FE
69702Q-AA-6	PSTAT 2022-5A A1		07/19/2022	CITIGROUP GLOBAL MARKETS	XXX	19,800,000	20,000,000		1.A FE
69702Q-AC-2	PSTAT 2022-5A A2		07/19/2022	CITIGROUP GLOBAL MARKETS	XXX	12,870,000	13,000,000		1.B FE
70450Y-AM-5	PAYPAL HOLDINGS INC		09/22/2022	GOLDMAN SACHS & CO.	XXX	466,665	500,000	8,627	1.G FE
70462G-AA-6	PEACEHEALTH SYSTEM SERVICES		08/15/2022	JPMORGAN SECURITIES INC.	XXX	2,507,575	2,500,000	30,584	1.F FE
714046-AK-5	PERKINELMER INC		07/19/2022	VARIOUS	XXX	3,743,878	3,891,000	7,490	2.B FE
718546-BA-1	PHILLIPS 66		09/27/2022	IMPERIAL CAPTIAL	XXX	2,636,040	3,994,000	5,126	2.A FE
72014T-AD-1	PIEDMONT HEALTHCARE IN		08/30/2022	JPMORGAN SECURITIES INC.	XXX	1,489,400	2,000,000	9,063	1.E FE
74071P-AB-9	PRESBYTERIAN HEALTHCARE SERVICES		08/16/2022	JPMORGAN SECURITIES INC.	XXX	5,326,300	5,000,000	11,510	1.C FE
74432Q-BK-7	PRUDENTIAL FINANCIAL INC		08/08/2022	WELLS FARGO	XXX	32,000,000	32,000,000		2.B FE
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		09/22/2022	WELLS FARGO SECURITIES LLC	XXX	513,905	500,000	8,075	1.G FE
745867-AP-6	PULTE GROUP INC		07/15/2022	JANE	XXX	587,092	550,000	6,233	2.B FE
74992*-AG-0	RXR REALTY LLC		09/06/2022	CROSSROADS	XXX	1,464,945	1,500,000	35,875	2.A PL
75063M-AA-5	RADY CHILDRENS HOSPITAL		08/16/2022	JPMORGAN SECURITIES INC.	XXX	2,368,334	2,982,000	784	1.D FE
78081B-AG-8	ROYALTY PHARMA PLC		07/28/2022	BARCLAYS CAPITAL INC.	XXX	24,486,566	25,360,000	77,574	2.C FE
78081B-AM-5	ROYALTY PHARMA PLC		09/01/2022	JEFFERIES & COMPANY INC.	XXX	3,697,190	5,000,000	75,142	2.C FE
78081B-AP-8	ROYALTY PHARMA PLC		08/02/2022	JEFFERIES & COMPANY INC.	XXX	1,970,663	2,745,000	38,827	2.C FE
78403D-AP-5	SBA TOWER TRUST		09/21/2022	TD SECURITIES LLC	XXX	3,215,693	3,601,000	1,508	1.F FE
78403D-AT-7	SBA TOWER TRUST		09/21/2022	TD SECURITIES LLC	XXX	2,587,800	3,000,000	1,087	1.F FE
78520E-AC-0	SDCP 2022-1 A2		07/01/2022	GUGGENHEIM SECURITIES, LLC	XXX	26,189,061	26,750,000		1.E FE
785592-AX-4	SABINE PASS LIQUEFACTION		08/30/2022	MORGAN STANLEY & CO LLC	XXX	1,442,490	1,500,000	19,875	2.B FE
797440-BM-5	SAN DIEGO GAS AND ELECTRIC COM		09/22/2022	VARIOUS	XXX	1,701,630	1,800,000	4,538	1.F FE
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNT		08/25/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	2,706,155	3,395,000	31,437	1.D FE
80168Q-EA-6	SANTA CLARA VY CALIF WTR DIST		08/16/2022	WELLS FARGO SECURITIES LLC	XXX	1,289,709	1,350,000	12,572	1.B FE
80306A-AA-8	SAPA 2018-1A A		09/30/2022	VARIOUS	XXX	2,735,261	2,707,770	4,795	2.B FE
816300-AH-0	SELECTIVE INSURANCE GROUP INC		07/15/2022	JANE	XXX	579,309	590,000	12,156	2.B FE
81728X-AA-6	SENTARA HEALTHCARE		08/16/2022	RAYJM	XXX	1,090,775	1,430,000	12,441	1.C FE
817743-AA-5	SPRO 2019-1A A2		09/13/2022	BARCLAYS CAPITAL INC.	XXX	9,572,211	10,402,875	10,875	2.C FE
824348-AX-4	SHERWIN-WILLIAMS COMPANY (THE)		07/14/2022	CITIGROUP GLOBAL MARKETS	XXX	4,571,700	5,000,000	29,375	2.B FE
824348-BQ-8	SHERWIN-WILLIAMS COMPANY (THE)		08/08/2022	JPMORGAN SECURITIES INC.	XXX	9,995,800	10,000,000		2.B FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		09/30/2022	CAPITALIZED INTEREST	XXX	409,860	409,860		3.B FE
8426EP-AA-6	SOUTHERN COMPANY GAS CAPITAL CORP		07/21/2022	MORGAN STANLEY	XXX	2,372,669	2,410,000	18,698	2.A FE
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORPO		09/06/2022	JPMORGAN SECURITIES INC.	XXX	8,974,800	9,000,000		2.A FE
843646-AU-4	SOUTHERN POWER COMPANY		07/20/2022	JANE	XXX	7,532,160	8,000,000	40,700	2.B FE
84765E-AA-6	SPECTRUM HEALTH SYSTEM		08/16/2022	VARIOUS	XXX	4,216,790	5,000,000	12,689	1.D FE
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		06/15/2022	DIRECT	XXX	822,704	822,704		2.A PL
857477-BM-4	STATE STREET CORP		09/27/2022	KEYBANC CAPITAL MARKETS	XXX	283,335	300,000	4,327	1.E FE
857477-BV-4	STATE STREET CORP		08/25/2022	VARIOUS	XXX	3,400,726	3,455,000	8,357	1.E FE
858155-AE-4	STEELCASE INC		08/31/2022	VARIOUS	XXX	20,829,848	20,900,000	121,534	2.B FE
86212V-AE-4	STR 2018-1A A2		09/30/2022	VARIOUS	XXX	6,580,446	6,576,574	7,837	1.A FE
86213C-AB-1	STR 2015-1A A2		09/30/2022	VARIOUS	XXX	4,806,881	4,813,755	5,576	1.E FE
86944B-AJ-2	SUTTER HEALTH		08/15/2022	JPMORGAN SECURITIES INC.	XXX	2,776,795	3,500,000	654	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87020P-AT-4	SWEDBANK AB		09/12/2022	VARIOUS	XXX	5,630,000	5,630,000		1.G FE
87151Q-AC-0	SYMETRA FINANCIAL CORP		09/06/2022	CROSSROADS	XXX	15,528,096	15,650,000	107,159	2.A FE
871829-BH-9	SYSCO CORPORATION		08/17/2022	STIFEL NICOLAUS	XXX	6,169,394	6,698,000	127,504	2.B FE
87248O-AE-8	TIF 2021-1A A		08/08/2022	CROSSROADS	XXX	765,963	883,750	1,013	1.F FE
87264A-AX-3	T-MOBILE USA INC		08/30/2022	MORGAN STANLEY & CO LLC	XXX	2,675,970	3,000,000	49,583	2.C FE
87264A-CW-3	T-MOBILE USA INC		09/12/2022	BARCLAYS CAPITAL INC	XXX	7,978,800	8,000,000		2.C FE
87342R-AC-8	BELL 2016-1A A23		08/31/2022	VARIOUS	XXX	41,722,500	41,722,500	162,434	2.B FE
87342R-AE-4	BELL 2018-1 A2II		08/31/2022	VARIOUS	XXX	5,954,294	5,980,500	53,697	2.B FE
875127-BK-7	TAMPA ELECTRIC COMPANY		07/07/2022	JPMORGAN SECURITIES INC	XXX	3,248,765	3,250,000		1.G FE
880591-EY-4	TVA 4.25 09/15/2052		09/08/2022	MORGAN STANLEY	XXX	13,550,040	14,000,000		1.B FE
88583@-AA-6	3 STEP SPORTS, LLC		09/30/2022	DIRECT	XXX	650,800	650,800		2.C PL
89655Y-AA-4	TRL 2009-1A A		08/10/2022	CAPITALIZED INTEREST	XXX	26,720	26,720		2.C FE
89788N-AA-8	TRUIST FINANCIAL CORP		07/25/2022	SUNT	XXX	5,000,000	5,000,000		1.G FE
89837L-AH-8	TRUSTEES OF PRINCETON UNIVERSITY		09/13/2022	JPMORGAN SECURITIES INC	XXX	5,256,406	5,435,000	8,879	1.A FE
902494-BG-7	TYSON FOODS INC		07/21/2022	MITSUBISHI UFJ SECURITIES	XXX	6,168,143	6,150,000	77,951	2.B FE
90265E-AS-9	UDR INC		07/26/2022	JPMORGAN SECURITIES INC	XXX	2,130,575	2,500,000	18,729	2.A FE
909319-AA-3	UNITED AIRLINES INC		09/30/2022	VARIOUS	XXX	10,855,461	10,855,936	58,351	2.B FE
90983V-AA-1	MCGAFB 5.611 9/51		08/31/2022	VARIOUS	XXX	16,157,811	15,509,088	401,266	2.B FE
91159H-JG-6	US BANCORP		07/19/2022	VARIOUS	XXX	14,125,000	14,125,000		1.F FE
91412H-GD-9	UNIVERSITY CALIF REVS		07/28/2022	JPMORGAN SECURITIES INC	XXX	929,450	1,275,000	7,133	1.C FE
91412H-NB-5	UNIVERSITY CALIF REVS		08/25/2022	WELLS FARGO SECURITIES LLC	XXX	7,463,025	7,500,000		1.C FE
92212K-AA-4	VDC 2019-1A A2		09/23/2022	BARCLAYS CAPITAL INC	XXX	5,302,842	5,558,171	5,906	1.G FE
92343V-BE-3	VERIZON COMMUNICATIONS INC		08/30/2022	GOLDMAN SACHS & CO	XXX	5,458,491	5,700,000	90,250	2.A FE
92564R-AE-5	VICI PROPERTIES LP		07/26/2022	MLLM	XXX	896,100	1,000,000	18,677	2.C FE
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO		09/27/2022	JNUS	XXX	802,176	800,000	17,867	1.F FE
92818N-6N-3	VIRGINIA ST RES AUTH INFRASTRU		08/25/2022	WELLS FARGO SECURITIES LLC	XXX	1,938,081	2,615,000	21,857	1.C FE
92919M-AA-6	VOYA 2022-2A A		07/12/2022	RBC DAIN RAUSCHER	XXX	25,000,000	25,000,000		1.A FE
92919M-AB-4	VOYA 2022-2A B		07/12/2022	RBC DAIN RAUSCHER	XXX	25,000,000	25,000,000		1.C FE
92940P-AG-9	WRKCO INC		08/31/2022	BANK OF AMERICA	XXX	8,102,379	9,645,000	61,889	2.B FE
931427-AU-2	WALGREENS BOOTS ALLIANCE INC		07/21/2022	BANK OF AMERICA	XXX	10,146,717	10,502,000	18,845	2.B FE
94354K-AA-8	WAAV 2019-1 A		09/22/2022	CAPITALIZED INTEREST	XXX	69	69		2.A FE
947890-AH-2	WEBSTER FINANCIAL CORP		08/31/2022	VARIOUS	XXX	8,388,230	8,400,000	8,313	2.A FE
94949F-AC-7	WELF 2022-2A A2		08/12/2022	CITIGROUP GLOBAL MARKETS	XXX	14,250,000	14,250,000		1.A FE
95829T-AA-3	WSTGRP 6.75 3/57		08/31/2022	VARIOUS	XXX	28,214,034	24,277,885	755,649	1.C FE
963320-AV-8	WHIRLPOOL CORPORATION		08/18/2022	VARIOUS	XXX	8,410,000	9,646,000	69,082	2.B FE
963320-AX-4	WHIRLPOOL CORPORATION		07/12/2022	GOLDMAN SACHS & CO	XXX	2,640,930	3,000,000	22,617	2.B FE
96926G-AC-7	RICE UNIVERSITY		09/13/2022	JPMORGAN SECURITIES INC	XXX	2,204,910	2,510,000	29,902	1.A FE
970648-AK-7	WILLIS NORTH AMERICA INC		08/05/2022	MORGAN STANLEY	XXX	3,944,925	4,925,000	76,338	2.B FE
974153-AB-4	WSTOP 2020-1A A2		09/22/2022	BARCLAYS CAPITAL INC	XXX	982,006	1,146,588	2,411	2.B FE
97650W-AG-3	WINTRUST FINANCIAL CORPORATION		08/31/2022	VARIOUS	XXX	7,000,000	7,000,000	72,076	2.B FE
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC		09/01/2022	HSBC SECURITIES, INC	XXX	828,840	1,000,000	7,367	2.B FE
BANOVU-VQ-0	TMCAT 2019-A A		09/09/2022	KEYCM	XXX	607,792	607,792		1.D
BANOVU-VR-8	TMCAT 2019-A B		09/09/2022	KEYCM	XXX	117,637	117,637		2.B
BANOVU-VS-6	TMCAT 2019-A C		09/09/2022	KEYCM	XXX	58,818	58,818		3.B
BANOYZ-BX-3	CERBERUS FSBA LEVERED LLC A-T		08/29/2022	CAPITALIZED INTEREST	XXX	12,756	12,756		1.C FE
BGH3BG-Q4-6	CALIFORNIA REPUBLIC 5.25 151124 RST		08/31/2022	VARIOUS	XXX	7,000,000	7,000,000	121,188	3.A
BGH53G-1U-9	ENCORE CAPITAL GROUP INC		08/31/2022	VARIOUS	XXX	5,209,141	5,209,141	11,583	2.C FE
BGH6PF-Y8-8	DYAL III ISSUER A		07/15/2022	CAPITALIZED INTEREST	XXX	775,418	775,418		1.G PL
BGH7ER-Q9-9	HUNT FEE III 2021-1		07/15/2022	CAPITALIZED INTEREST	XXX	1,767,918	1,767,918		2.B PL
BGH7UM-9K-6	CLARION LION PROPERTIES FUND HOLDI		05/03/2022	JPMORGAN SECURITIES INC	XXX	1,000,000	1,000,000		1.G Z
BGH7V0-FX-8	CLARION LION PROPERTIES FUND HOLDI		05/03/2022	JPMORGAN SECURITIES INC	XXX	5,000,000	5,000,000		1.G Z
BGH7V9-NH-5	HOPE GAS HOLDINGS LLC		08/31/2022	MIZUHO SECURITIES USA INC	XXX	34,400,000	34,400,000		2.C Z
BGH7V9-QR-0	HOPE GAS HOLDINGS LLC		05/12/2022	VARIOUS	XXX	21,600,000	21,600,000		2.C Z
L56608-AA-7	JBSSBZ 6 1/2 04/15/29		06/29/2022	VARIOUS	XXX	902,025	870,000	5,092	2.C FE
00909D-AA-1	ACACN 2020-2 A	A	08/31/2022	VARIOUS	XXX	2,515,464	2,543,069	49,457	1.G FE
01626P-AG-1	ALIMENTATION COUCHE-TARD INC	A	07/14/2022	BARCLAYS CAPITAL INC	XXX	3,038,328	3,600,000	77,400	2.B FE
06368L-AP-1	BANK OF MONTREAL	A	09/07/2022	BANK OF MONTREAL	XXX	9,993,700	10,000,000		1.F FE
06368L-AQ-9	BANK OF MONTREAL	A	09/07/2022	VARIOUS	XXX	11,994,720	12,000,000		1.F FE
11271L-AA-0	BROOKFIELD FINANCE INC	A	09/30/2022	VARIOUS	XXX	6,682,956	6,710,000	93,474	1.G FE
11271L-AD-4	BROOKFIELD FINANCE INC	A	08/31/2022	VARIOUS	XXX	10,936,033	10,950,000	259,475	1.G FE
29250N-AF-2	ENBRIDGE INC	A	07/29/2022	VARIOUS	XXX	19,054,650	19,000,000	251,556	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29250N-AJ-4	ENBRIDGE INC	A	08/17/2022	BARCLAYS CAPITAL INC	XXX	4,899,963	5,371,000	46,325	2.A FE
29250N-BA-2	ENBRIDGE INC	A	07/20/2022	DEUTSCHE BANK SECURITIES INC	XXX	4,257,250	5,000,000	37,222	2.A FE
29250N-BG-9	ENBRIDGE INC	A	07/21/2022	VARIOUS	XXX	8,876,351	9,221,000	15,215	2.A FE
303901-BK-7	FAIRFAX FINANCIAL HOLDINGS LTD	A	08/11/2022	BANK OF AMERICA	XXX	14,978,400	15,000,000		2.B FE
31429K-AH-6	FEDERATION DES CAISSES DESJARDINS	A	08/16/2022	HRNB	XXX	4,999,350	5,000,000		1.E FE
45823T-AL-0	INTACT FINANCIAL CORP	A	09/15/2022	JPMORGAN SECURITIES INC	XXX	9,645,000	9,645,000		1.G FE
775109-AX-9	ROGERS COMMUNICATIONS INC	A	07/25/2022	CITIGROUP GLOBAL MARKETS	XXX	3,912,380	4,250,000	70,125	2.A FE
775109-AY-7	ROGERS COMMUNICATIONS INC	A	07/21/2022	TD SECURITIES LLC	XXX	5,723,284	5,696,000	73,953	2.A FE
775109-BG-5	ROGERS COMMUNICATIONS INC	A	07/26/2022	VARIOUS	XXX	9,709,920	11,000,000	212,372	2.A FE
78016E-ZH-3	ROYAL BANK OF CANADA	A	07/25/2022	RBC DAIN RAUSCHER	XXX	20,000,000	20,000,000		1.E FE
89115A-2E-1	TORONTO-DOMINION BANK/THE	A	09/22/2022	GOLDMAN SACHS & CO	XXX	935,620	1,000,000	13,368	1.E FE
89115A-2H-4	TORONTO-DOMINION BANK	A	09/08/2022	TD SECURITIES LLC	XXX	5,000,000	5,000,000		1.E FE
89115A-2J-0	TORONTO-DOMINION BANK	A	09/08/2022	TD SECURITIES LLC	XXX	10,000,000	10,000,000		1.E FE
BGH7NV-MD-5	THUNDERBIRD 2022-1 A FUNDED	A	09/01/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	1,372,549	1,372,549		1.G PL
BGH7QH-KA-1	LIGHTNING 2022-1 A FUNDED	A	09/01/2022	DIRECT LOAN FUNDING ALTERNATE	XXX	1,006,536	1,006,536		1.G PL
00084D-AL-4	ABN AMRO BANK NV	D	08/31/2022	VARIOUS	XXX	16,987,678	17,000,000	301,467	2.B FE
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	D	08/02/2022	VARIOUS	XXX	14,585,000	14,585,000		1.G FE
00185A-AH-7	AON PLC	C	09/02/2022	BARCLAYS CAPITAL INC	XXX	4,623,450	5,000,000	73,889	2.A FE
01609W-AU-6	BABA 4 12/06/37	D	08/04/2022	MIZUHO INTERNATIONAL PLC	XXX	869,834	990,000	6,820	1.E FE
01609W-AV-4	BABA 4.2 12/06/47	D	09/06/2022	VARIOUS	XXX	9,691,275	11,880,000	103,873	1.E FE
034863-BC-3	ANGLO AMERICAN CAPITAL PLC	D	07/12/2022	RBC DAIN RAUSCHER	XXX	5,936,700	7,000,000	108,986	2.B FE
03512T-AE-1	ANGSJ 3 3/4 10/01/30	D	08/17/2022	GOLDMAN SACHS INT'L	XXX	1,305,000	1,500,000	21,563	2.C FE
05578A-E4-6	BPCE SA	D	07/11/2022	JPMORGAN SECURITIES INC	XXX	1,994,980	2,000,000		1.E FE
05583J-AM-4	BPCE SA	D	07/11/2022	JPMORGAN SECURITIES INC	XXX	40,000,000	40,000,000		2.A FE
05969L-AA-9	BANCO INBURSA SA	D	08/31/2022	VARIOUS	XXX	10,160,283	10,200,000	90,234	2.C FE
06738E-AP-0	BARCLAYS PLC	D	08/31/2022	VARIOUS	XXX	11,023,994	11,000,000	173,189	2.B FE
06738E-BD-6	BARCLAYS PLC	D	08/31/2022	VARIOUS	XXX	2,000,000	2,000,000	26,932	2.B FE
06762Q-AA-5	BABSN LP-3A A	D	07/22/2022	BANK OF AMERICA	XXX	3,233,750	3,250,000		1.A FE
085209-AJ-3	BERMUD 5.0 07/11/2032	D	07/11/2022	HSBC SECURITIES, INC	XXX	12,170,130	12,250,000		1.E FE
11042A-AA-2	BRITISH AIRWAYS PLC	D	08/31/2022	VARIOUS	XXX	4,369,872	4,369,872	35,649	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	07/13/2022	VARIOUS	XXX	4,219,950	4,445,562	31,489	1.G FE
168863-DY-1	CHILE (REPUBLIC OF)	D	08/31/2022	VARIOUS	XXX	12,989,760	13,000,000	272,697	1.F FE
21688A-AU-6	COOPERATIEVE RABOBANK UA/NY	D	08/15/2022	GOLDMAN SACHS & CO	XXX	19,990,800	20,000,000		1.D FE
22550L-2H-3	CREDIT SUISSE AG (NEW YORK BRANCH)	D	07/13/2022	CROSSROADS	XXX	730,145	750,000	7,785	1.F FE
25155F-AB-2	DEUTSCHE ANNINGTON FINANCE BV	D	08/31/2022	VARIOUS	XXX	7,639,532	7,650,000	154,146	2.A FE
28249N-AB-7	EIGPRL 4.387 11/30/46	D	08/24/2022	VARIOUS	XXX	974,250	1,200,000	30,855	1.F FE
29359U-AB-5	ENSTAR GROUP LTD	D	08/31/2022	VARIOUS	XXX	15,954,518	16,000,000	187,688	2.B FE
404280-DG-1	HSBC HOLDINGS PLC	D	08/04/2022	HSBC SECURITIES, INC	XXX	15,560,000	15,560,000		1.G FE
456837-AK-9	ING GROEP NV	D	07/29/2022	JEFFERIES & COMPANY INC	XXX	9,660,960	9,600,000	131,200	1.G FE
47837R-AE-0	JOHNSON CONTROLS INTERNATIONAL PLC	D	09/06/2022	MORGAN STANLEY	XXX	2,955,270	3,000,000		2.B FE
48244X-AA-0	KDAC 2017-1A A	D	08/16/2022	VARIOUS	XXX	6,052,452	6,100,002	714	2.C FE
48268K-AG-6	KOREAT 4 08/08/25	D	08/01/2022	CITIBANK N.A. LONDON	XXX	728,796	730,000		1.G FE
53944Y-AU-7	LLOYDS BANKING GROUP PLC	D	08/04/2022	CITIGROUP GLOBAL MARKETS	XXX	15,000,000	15,000,000		1.G FE
55608J-AH-1	MACQUARIE GROUP LTD	D	07/29/2022	JPMORGAN SECURITIES INC	XXX	4,355,790	4,365,000	24,747	1.G FE
55608J-BG-2	MACQUARIE GROUP LTD	D	08/02/2022	VARIOUS	XXX	17,735,000	17,735,000		1.G FE
55608X-AB-3	MACQUARIE BANK LTD	D	08/31/2022	VARIOUS	XXX	9,991,289	10,000,000	109,688	2.B FE
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2022	MITSUBISHI UFJ SECURITIES	XXX	10,000,000	10,000,000		1.G FE
606822-CK-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2022	MITSUBISHI UFJ SECURITIES	XXX	7,500,000	7,500,000		1.G FE
606822-CN-2	MITSUBISHI UFJ FIN GRP	D	09/06/2022	VARIOUS	XXX	28,535,000	28,535,000		1.G FE
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	09/06/2022	MITSUBISHI UFJ SECURITIES	XXX	21,000,000	21,000,000		1.G FE
606822-CR-3	MITSUBISHI UFJ FINANCIAL GROUP INC	D	09/06/2022	MITSUBISHI UFJ SECURITIES	XXX	20,750,000	20,750,000		1.G FE
60687Y-CL-1	MIZUHO FINANCIAL GROUP INC	D	09/07/2022	MIZUHO SECURITIES USA INC	XXX	15,600,000	15,600,000		1.G FE
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC	D	09/07/2022	VARIOUS	XXX	20,000,000	20,000,000		1.G FE
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NE	D	09/06/2022	MIZUHO SECURITIES USA INC	XXX	2,990,490	3,000,000		2.B FE
62954W-AH-8	NTT FINANCE CORP	D	07/20/2022	MORGAN STANLEY	XXX	8,000,000	8,000,000		1.F FE
62954W-AJ-4	NTT FINANCE CORP	D	07/20/2022	MORGAN STANLEY	XXX	4,000,000	4,000,000		1.F FE
62954W-AK-1	NTT FINANCE CORP	D	07/21/2022	VARIOUS	XXX	4,009,843	4,000,000		1.F FE
63859U-BG-7	NATIONWIDE BUILDING SOCIETY	D	08/31/2022	BANK OF AMERICA	XXX	10,025,558	10,560,000	6,453	1.E FE
63861V-AH-0	NATIONWIDE BUILDING SOCIETY	D	07/20/2022	MORGAN STANLEY	XXX	7,992,640	8,000,000		1.E FE
65120F-AE-4	NEWCREST FINANCE PTY LTD	D	07/28/2022	BARCLAYS CAPITAL INC	XXX	16,662,849	20,300,000	184,730	2.B FE
65535H-BC-2	NOMURA HOLDINGS INC	D	06/28/2022	DIRECT	XXX	4,655,000	4,655,000		2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65558R-AD-1	NORDEA BANK ABP	D	09/15/2022	BARCLAYS CAPITAL INC.	XXX	11,677,405	11,685,000		1.F FE
69291Q-AE-5	PFP 2022-9 B	D	09/19/2022	GOLDMAN SACHS & CO.	XXX	27,863,980	28,004,000		1.D Z
71531Q-AD-3	PERSHING SQUARE HOLDINGS 3.25% 15 NOV 30	D	02/24/2022	FREE TRANSFER	XXX	959,478	1,000,000	8,938	2.B FE
73730E-AA-1	POHANG 4 3/8 08/04/25	D	08/04/2022	HSBC SECURITIES, INC.	XXX	3,592,296	3,600,000		2.A FE
74435K-AB-1	PRUDENTIAL PLC	D	09/01/2022	JPMORGAN SECURITIES INC.	XXX	3,632,370	4,045,000	65,984	1.F FE
74977R-DR-2	COOPERATIEVE RABOBANK UA	D	08/15/2022	VARIOUS	XXX	19,300,000	19,300,000		1.G FE
85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO	D	08/18/2022	CANTOR FITZGERALD & CO.	XXX	2,056,525	2,560,000	41,867	2.B FE
86563V-BC-2	SUMITOMO MITSUI TRUST BANK LTD	D	09/06/2022	GOLDMAN SACHS & CO.	XXX	9,546,849	9,550,000		1.F FE
86563V-BE-8	SUMITOMO MITSUI TRUST BANK LTD	D	09/06/2022	GOLDMAN SACHS & CO.	XXX	3,492,790	3,500,000		1.F FE
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	D	09/22/2022	JNUS	XXX	982,360	1,000,000	16,667	2.B FE
902613-AT-5	UBS GROUP AG	D	08/01/2022	UBS SECURITIES LLC	XXX	13,965,000	13,965,000		1.G FE
91127L-AE-0	UOBSP 2 10/14/31	D	09/13/2022	DIRECT	XXX	964,073	1,080,000	9,060	2.A FE
92857W-BS-8	VODAFONE GROUP PLC	D	09/26/2022	VARIOUS	XXX	30,491,757	32,767,000	268,275	2.B FE
92857W-BU-3	VODAFONE GROUP PLC	D	09/29/2022	VARIOUS	XXX	15,915,870	21,000,000	27,271	2.B FE
94949F-AE-3	WELF 2022-2A B	D	09/22/2022	CITIGROUP GLOBAL MARKETS	XXX	34,000,000	34,000,000		1.C FE
961214-FG-3	WESTPAC BANKING CORP	D	08/03/2022	CITIGROUP GLOBAL MARKETS	XXX	10,000,000	10,000,000		2.A FE
BGH3LX-5D-1	STRIPES 2013-1 A1	D	08/30/2022	CAPITALIZED INTEREST	XXX	86,384	86,384		4.A PL
G3R238-AA-1	ADGLXY 3 1/4 09/30/40	D	07/21/2022	MORGAN STANLEY & CO. INTERNATI	XXX	5,736,600	7,200,000	74,750	1.C FE
G3R238-AD-5	ADGLXY 2.94 09/30/40	D	07/06/2022	BANKERS LIFE NEBRASKA	XXX	2,446,699	2,947,830	24,315	1.C FE
G91139-AF-5	TAISEM 1 1/4 04/23/26	D	08/22/2022	BBN	XXX	1,622,736	1,800,000	7,563	1.D FE
Y141A2-PY-9	CCB 2.85 01/21/32	D	06/30/2022	BBN	XXX	1,683,360	1,800,000	23,370	2.A FE
Y7T47W-NA-5	SHNHAN 4 1/2 03/26/28	D	07/08/2022	HBB	XXX	494,768	509,000	5,154	2.A FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,926,326,566	4,136,330,845	18,401,766	XXX
Bonds - Unaffiliated Bank Loans									
00075*-AA-8	INTERMOUNTAIN HOME T/L 1L (ADD-ON) 8/22		08/23/2022	DIRECT	XXX	2,940,000	3,000,000		2.B PL
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING T/L 1L 8/22		08/03/2022	DIRECT	XXX	5,989,956	6,112,200		2.B PL
1252L*-AD-5	CG BUYER T/L 1L (ADD-ON) 7/22		07/25/2022	DIRECT	XXX	4,371,780	4,461,000		2.A PL
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		09/30/2022	DIRECT	XXX	1,441,714	1,441,714		1.F PL
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21		09/30/2022	DIRECT	XXX	1,139,000	1,139,000		3.A PL
70977@-AC-4	PEOPLEASE HOLDINGS T/L 1L (ADD-ON) 7/22		07/15/2022	DIRECT	XXX	6,309,606	6,373,340		3.A PL
70977@-AD-2	PEOPLEASE HOLDINGS R/C 1L (ADD-ON) 7/22		07/15/2022	DIRECT	XXX	33,300	36,000		3.A PL
74876#-AA-0	QUINTESSENTIAL TOTS REVOLVER		08/30/2022	DIRECT	XXX	360,000	360,000		2.C PL
77636*-AA-8	ROOFING BUYER R/C 1L 12/21		08/09/2022	DIRECT	XXX	376,800	376,800		2.C PL
77636*-AC-4	ROOFING BUYER DD T/L 1L 12/21		09/30/2022	DIRECT	XXX	5,288,434	5,364,844		2.C PL
83301@-AB-6	CENTURY SNACKS T/L 1L 6/22		06/30/2022	DIRECT	XXX	9,081,843	9,267,187		2.A PL
84833*-AC-1	SPERBER LANDSCAPE DD T/L 1L 9/21		09/30/2022	DIRECT	XXX	3,061,547	3,061,547		2.A PL
88583@-AD-0	3 STEP SPORTS DD T/L 1L (ADD-ON) 1/22		08/09/2022	DIRECT	XXX	2,454,554	2,479,347		2.C PL
88583@-AE-8	3 STEP SPORTS T/L 1L (ADD-ON) 6/22		06/15/2022	DIRECT	XXX	493,903	499,676		2.C PL
91859#-AC-1	V RENTAL HOLDINGS LLC REVOLVER		06/28/2022	DIRECT	XXX	447,586	447,586		2.B PL
92215*-AD-0	VARDIMAN DD T/L 1L 3/22		09/30/2022	DIRECT	XXX	3,181,953	3,193,110		3.C PL
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		09/22/2022	INTERNAL BROKER FOR BORROWING TL	XXX	768,580	768,580	986	5.B GI
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED		07/29/2022	INTERNAL BROKER FOR BORROWING TL	XXX	691,071	691,071		5.B GI
BGH736-PL-1	FRANCHISE 1L TL		09/14/2022	CAPITALIZED INTEREST	XXX	277,800	277,800		3.C FE
BGH75L-F4-5	SOLIANT (TTF) 1L TLB CL		09/14/2022	CAPITALIZED INTEREST	XXX	93,699	93,699		4.B FE
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		09/06/2022	INTERNAL BROKER FOR BORROWING TL	XXX	2,384,576	2,384,576		3.C FE
BGH7DD-73-5	STANDARD INDUSTRIES 1L TLB CL		09/30/2022	CAPITALIZED INTEREST	XXX	956	956		2.C FE
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		08/05/2022	INTERNAL BROKER FOR BORROWING TL	XXX	2,393,979	2,418,161		4.B PL
BGH80W-BZ-9	CITADEL SECURITIES 1L TLB INCR		09/13/2022	GOLDMAN SACHS & CO.	XXX	10,976,000	11,200,000		2.C FE
BGH5N3-DH-2	ALEXANDER MANN 1L REV GBP FUNDED	B	09/09/2022	INTERNAL BROKER FOR BORROWING TL	XXX	1,144,099	1,070,926		4.C PL
1909999999 - Bonds - Unaffiliated Bank Loans						65,702,736	66,519,120	986	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 3						4,666,554,931	4,908,920,031	20,074,089	XXX
2509999999 - Bonds - Subtotals - Bonds						4,666,554,931	4,908,920,031	20,074,089	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred									
759351-88-5	REINSURANCE GROUP OF AMERICA INCOR		09/15/2022	WELLS FARGO	560,000.000	14,000,000			2.B FE
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						14,000,000	XXX	0	XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						14,000,000	XXX	0	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						14,000,000	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 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
BGH5BF-8Z-4	VELOCITY HOLDINGS		08/31/2022	DIRECT	1.000	1	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1	XXX	0	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						1	XXX	0	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						1	XXX	0	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						14,000,001	XXX	0	XXX
6009999999 Totals						4,680,554,932	XXX	20,074,089	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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
3130A0-A2-6	FHLB 4.0 04/28		09/29/2022	WELLS FARGO	XXX	1,833,831	1,850,000	1,846,115	1,848,042		208		208		1,848,250		(14,419)	(14,419)	71,944	04/10/2028	1.A
3130A5-H7-7	FHLB 3.5 06/35		07/13/2022	TD SECURITIES LLC	XXX	9,740,673	10,000,000	10,014,300	10,010,633		(337)		(337)		10,010,296		(269,623)	(269,623)	216,806	06/01/2035	1.A
3133EA-6D-5	FFCB 3.05 10/30		08/31/2022	FHN	XXX	4,835,300	5,000,000	4,295,450	4,571,372		27,189		27,189		4,598,561		236,739	236,739	210,049	10/24/2030	1.A
3133EH-AL-7	FFCB 3.35 2/35		07/13/2022	RBC DAIN RAUSCHER	XXX	11,434,791	11,900,000	11,819,318	11,836,509		2,076		2,076		11,838,586		(403,795)	(403,795)	355,463	02/23/2035	1.A
3133EH-NZ-2	FFCB 2.83 6/35		08/03/2022	TD SECURITIES LLC	XXX	18,036,320	19,000,000	17,667,790	17,883,620		38,535		38,535		17,922,155		114,165	114,165	362,499	06/21/2035	1.A
3133EJ-EQ-8	FFCB 3.53 03/35		08/03/2022	JPMORGAN SECURITIES INC	XXX	999,600	1,000,000	998,730	998,954		37		37		998,991		609	609	32,554	03/02/2035	1.A
3133EJ-HY-8	FFCB 3.43 09/35		07/13/2022	TD SECURITIES LLC	XXX	6,752,880	7,000,000	6,990,060	6,991,726		255		255		6,991,981		(239,101)	(239,101)	190,746	09/28/2035	1.A
3134A3-U5-3	FHLMC 0.00 9/29 (P)		09/15/2022	BREAN CAPITAL LLC	XXX	10,735,480	14,000,000	5,996,620	9,875,235		321,410		321,410		10,196,645		538,835	538,835		09/15/2029	1.A
3134A4-CL-6	FRESTP 0.0 9/29		07/20/2022	BREAN CAPITAL LLC	XXX	8,411,777	10,672,000	4,828,333	7,743,181		181,186		181,186		7,924,367		487,410	487,410		09/15/2029	1.A
3134A4-NR-1	FHLMCSC 0.0 7/30		07/20/2022	PIERPONT SECURITIES LLC	XXX	4,554,060	6,000,000	3,903,000	4,392,943		90,015		90,015		4,482,958		71,102	71,102		07/15/2030	1.A
31358D-DC-5	FNMA 0		07/20/2022	PIERPONT SECURITIES LLC	XXX	37,674,150	47,500,000	23,088,960	35,307,269		797,018		797,018		36,104,287		1,569,863	1,569,863		05/15/2029	1.A
31358D-DS-0	FNMAP 0.0 11/30		09/27/2022	NOMURA INC	XXX	16,427,376	22,784,000	10,159,752	15,696,181		484,064		484,064		16,180,244		247,132	247,132		11/15/2030	1.A
31359Y-AZ-0	FNMASC 0.0 5/25		07/20/2022	BREAN CAPITAL LLC	XXX	10,601,267	11,650,000	6,489,516	10,187,428		227,657		227,657		10,415,085		186,182	186,182	892	05/15/2025	1.A
31359Y-CR-6	FNMA 0		09/28/2022	NOMURA INC	XXX	7,239,616	7,980,000	2,241,023	6,682,515		296,888		296,888		6,979,403		260,213	260,213		01/15/2025	1.A
31359Y-CT-2	FNMA 0		09/28/2022	PIERPONT SECURITIES LLC	XXX	6,941,323	7,980,000	2,118,690	6,306,015		279,674		279,674		6,585,689		355,634	355,634		01/15/2026	1.A
31359Y-CY-1	FNMASC 0.0 7/28		07/20/2022	BREAN CAPITAL LLC	XXX	10,895,340	13,312,000	6,378,179	10,171,940		235,183		235,183		10,407,123		488,217	488,217		07/15/2028	1.A
31364E-BA-1	FNMAP 0.0 3/28		09/27/2022	BREAN CAPITAL LLC	XXX	29,461,121	37,216,000	22,192,522	27,756,492		498,901		498,901		28,255,392		1,205,729	1,205,729		03/23/2028	1.A
3136F7-NM-5	FNMA 0.0 11/30		07/20/2022	PIERPONT SECURITIES LLC	XXX	2,320,740	3,093,000	2,019,760	2,263,905		44,671		44,671		2,308,576		12,164	12,164		11/15/2030	1.A FE
911759-KU-1	HUD 4.13 8/25 - 8/20 (A)		08/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	771,000	771,000	771,000	771,000				0		771,000			0	31,842	08/01/2025	1.A
911759-KV-9	HUD 4.21 8/26 - 8/20 (A)		08/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	481,000	481,000	481,000	481,000				0		481,000			0	20,250	08/01/2026	1.A
911759-KW-7	HUD 4.28 8/27 - 8/20 (A)		08/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	766,000	766,000	766,000	766,000				0		766,000			0	32,785	08/01/2027	1.A
911759-KX-5	HUD 4.35 8/28 - 8/20 (A)		08/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	849,000	849,000	849,000	849,000				0		849,000			0	36,932	08/01/2028	1.A
0109999999 - Bonds - U.S. Governments						201,762,645	240,804,000	145,915,118	193,390,960	0	3,524,630	0	3,524,630	0	196,915,589	0	4,847,056	4,847,056	1,562,762	XXX	XXX
Bonds - All Other Governments																					
706451-BG-5	PEMEX 6 5/8 06/15/35	D	08/25/2022	PRIOR YEAR INCOME	XXX								0					0	1,284	06/15/2035	2.C FE
74445P-AF-9	IDASAL 5.45 05/15/30	D	08/17/2022	J01	XXX	716,400	720,000	703,742	705,805		855		855		706,660		9,740	9,740	29,866	05/15/2030	2.C FE
Y7140W-AD-0	IDASAL 6.757 11/15/48	D	07/29/2022	SECURITY CALLED BY ISSUER at 94.100	XXX	10,303,950	10,950,000	14,180,625	14,146,169		(34,469)		(34,469)		14,111,700		(3,807,750)	(3,807,750)	515,869	11/15/2048	2.B FE
0309999999 - Bonds - All Other Governments						11,020,350	11,670,000	14,884,367	14,851,974	0	(33,614)	0	(33,614)	0	14,818,360	0	(3,798,010)	(3,798,010)	547,019	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
013595-LN-1	ALBSCD 1.0 8/1/2024		08/31/2022	VARIOUS	XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	21,667	08/01/2024	1.D FE
100853-GH-7	BOS 0 9/15/2024		08/31/2022	VARIOUS	XXX	4,924,307	5,000,000	4,477,800	4,900,610		23,696		23,696		4,924,307			0		09/15/2024	1.A FE
10569J-AB-6	BRAVO 2022-NQM3 A2		09/26/2022	MBS PAYDOWN	XXX	37,488	37,488	37,340			141		141		37,488			0	172	07/25/2062	1.C FE
18085P-QD-9	NV MCCARRAN ARPT SUB LIEN 2014A-2		08/25/2022	BARCLAYS CAPITAL INC	XXX	2,085,100	2,000,000	2,207,100	2,117,737		(9,020)		(9,020)		2,108,716		(23,616)	(23,616)	116,111	07/01/2029	1.E FE
184270-FG-6	CLYSCD 1.37 3/1/2024		08/31/2022	VARIOUS	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	13,700	03/01/2024	1.A FE
19668Q-DM-4	COSEDU 6.817 3/15/2029		07/28/2022	RAYMOND JAMES & ASSOCIATES	XXX	1,318,193	1,140,000	1,423,507	1,329,404		(15,982)		(15,982)		1,313,422		4,772	4,772	68,215	03/15/2028	1.D FE
199198-AZ-5	CLGSCD 1.64 7/15/2024		08/31/2022	VARIOUS	XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	36,991	07/15/2024	1.C FE
20772G-F8-6	CONN 0 3/23		08/31/2022	VARIOUS	XXX	11,610,344	12,000,000	4,881,600	11,156,329		454,015		454,015		11,610,344			0		03/15/2023	1.D FE
23503C-AN-7	TX DFW AIRPORT 2022A		08/31/2022	VARIOUS	XXX	10,000,000	10,000,000	10,000,000					0		10,000,000			0	150,233	11/01/2051	1.E FE
30309H-AC-1	FRETE 2019-ML05 AUS		09/26/2022	MBS PAYDOWN	XXX	42,010	42,010	42,719	42,045		(35)		(35)		42,010			0	953	01/01/2036	1.A
31281F-BY-6	FGOLD 30YR BI-WEEKLY		09/01/2022	MBS PAYDOWN	XXX	12,282	12,282	12,589	12,552		(270)		(270)		12,282			0	529	11/01/2029	1.A
31281F-BZ-3	FGOLD 30YR BI-WEEKLY		09/01/2022	VARIOUS	XXX	4,417	4,373	4,470	4,565		(148)		(148)		4,417			0	172	02/01/2031	1.A
3128MJ-W7-1	FG G08669		09/01/2022	MBS PAYDOWN	XXX	5,930	5,930	6,252	5,988		(58)		(58)		5,930			0	161	09/01/2045	1.A
3128MJ-WW-6	FG G08660		09/01/2022	MBS PAYDOWN	XXX	4,883	4,883	5,145	4,930		(47)		(47)		4,883			0	130	08/01/2045	1.A
3128MJ-XF-2	FG G08677		09/01/2022	MBS PAYDOWN	XXX	6,463	6,463	6,814	6,517		(54)		(54)		6,463			0	177	11/01/2045	1.A
3128MJ-XK-1	FG G08681		09/01/2022	MBS PAYDOWN	XXX	6,616	6,616	6,793	6,643		(27)		(27)		6,616			0	152	12/01/2045	1.A
3132L9-Y8-2	FG V84335		09/01/2022	MBS PAYDOWN	XXX	10,717	10,717	11,005	10,845		(128)		(128)		10,717			0	319	06/01/2048	1.A
3132WR-RN-5	FG WA0503		09/26/2022	VARIOUS	XXX	180,368	180,368	180,916	180,372		(4)		(4)		180,368			0	5,034	03/01/2044	1.A
3132WR-RU-9	FR WA0509		09/26/2022	MBS PAYDOWN	XXX	13,187	13,187	12,816			39		39		13,187			0	132	04/01/2052	1.A
3132WW-A9-3	FR WA2531		09/01/2022	MBS PAYDOWN	XXX	5,007	5,007	4,835					0		5,007			0	27	05/01/2052	1.A
3132WW-AA-0	FG WA2500		09/01/2022	MBS PAYDOWN	XXX	26,933	26,933	25,898	26,872		61		61		26,933			0	591	09/01/2045	1.A
3132Y7-GN-9	FG WE2005		09/22/2022	VARIOUS	XXX	142,785	142,785	134,945	142,477		309		309		142,785			0	3,286	09/01/2033	1.A
31339D-P8-5	FHLMC SERIES 2414 CLASS LG		09/15/2022	MBS PAYDOWN	XXX	268,883	268,883	278,042	269,313		(430)		(430)		268,883			0	11,199	02/15/2032	1.A
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		09/01/2022	MBS PAYDOWN	XXX	10,942	10,942	10,795	10,926		15		15		10,942			0	449	04/15/2032	1.A
31350A-CG-1	FREDDIE MAC MULTIFAM SER M-048		09/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	20,000	20,000	20,145	20,126		(5)		(5)		20,122		(122)	(122)	420	01/15/2036	1.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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
	FNMA SERIES 1998-73 CLASS																				
31359V-BH-5	MZ		09/19/2022	MBS PAYDOWN	XXX	989	989	1,019	1,033		(44)		(44)		989			0	41	10/17/2038	1.A
31359X-UW-7	FNA 2000-M1 Z		08/31/2022	MBS PAYDOWN	XXX	16,148	16,152	16,697	9,166		6,981		6,981		16,148			0	1,199	01/17/2040	1.A
313637-PM-6	FN 109428		09/01/2022	MBS PAYDOWN	XXX	9,864	9,864	9,860	9,863		1		1		9,864			0	248	08/01/2033	1.A
313637-Q5-2	FN 109476		08/03/2022	GOLDMAN SACHS & CO	XXX	55,481,250	55,000,000	55,292,188	55,156,132		(31,927)		(31,927)		55,124,205		357,045	357,045	1,409,375	08/01/2028	1.A
313637-QT-0	FN 109466		09/01/2022	MBS PAYDOWN	XXX	62,317	62,317	63,340	62,351		(34)		(34)		62,317			0	1,604	08/01/2033	1.A
313637-S8-4	FN 109543		07/21/2022	CITIGROUP GLOBAL MARKETS	XXX	1,986,875	2,000,000	2,006,563	2,003,478		(799)		(799)		2,002,679		(15,804)	(15,804)	50,823	08/01/2030	1.A
313637-WL-0	FN 109651		09/01/2022	MBS PAYDOWN	XXX	8,058	8,058	8,056	8,058						8,058			0	194	12/01/2027	1.A
313637-YZ-7	FN 109728		09/30/2022	VARIOUS	XXX	2,192,466	2,229,223	2,266,145	2,259,248		1,724		1,724		2,260,971		(68,506)	(68,506)	67,486	09/01/2033	1.A
3136A0-EK-9	FNR 2011-81 GZ		09/01/2022	MBS PAYDOWN	XXX	52,893	52,893	51,662	53,019		(126)		(126)		52,893			0	1,276	08/25/2041	1.A
3136A1-C8-6	FNR 2011-101 NB		09/01/2022	MBS PAYDOWN	XXX	164,806	164,806	164,806	164,806						164,806			0	4,271	10/25/2041	1.A
3136A1-ZD-0	FNR 2011-101 CB		09/01/2022	MBS PAYDOWN	XXX	205,978	205,978	205,334	205,889		89		89		205,978			0	5,452	10/25/2041	1.A
3136A4-BS-7	FNR 2012-22 PY		07/29/2022	VARIOUS	XXX	3,246,485	3,308,679	3,358,309	3,324,786		1,731		1,731		3,326,517		(80,031)	(80,031)	74,053	03/25/2042	1.A
3136A5-ZX-7	FNR 2012-54 WH		09/01/2022	MBS PAYDOWN	XXX	203,012	203,012	205,233	202,701		311		311		203,012			0	5,201	05/25/2042	1.A
3136A6-TN-4	FNR 2012-63 ZM		07/01/2022	MBS PAYDOWN	XXX	179,707	179,707	178,913	179,463		245		245		179,707			0	4,173	06/25/2042	1.A
3136A7-JB-9	FNR 2012-67 MZ		09/01/2022	MBS PAYDOWN	XXX	49,381	49,381	49,290	49,363		18		18		49,381			0	1,138	07/25/2042	1.A
3136A7-PJ-5	FNR 2012-88 WZ		07/25/2022	MBS PAYDOWN	XXX	68,095	68,095	67,470	67,943		152		152		68,095			0	1,439	08/25/2042	1.A
3136A8-D6-4	FNR 2012-103 ZC		09/01/2022	MBS PAYDOWN	XXX	119,208	119,208	116,159	118,620		588		588		119,208			0	2,756	09/25/2042	1.A
3136AC-GN-5	FNA 2013-M3 AL		09/01/2022	MBS PAYDOWN	XXX	7,394	7,394	6,712	7,353		41		41		7,394			0	168	01/25/2033	1.A
3136AE-4P-9	FNR 2013-71 ZA		09/26/2022	MBS PAYDOWN	XXX	470,557	1,144,016	1,105,853	466,562		3,995		3,995		470,557			0	19,128	05/01/2043	1.A
3136AE-5X-1	FNR 2013-74 ZH		09/26/2022	MBS PAYDOWN	XXX	514,812	514,812	465,849	509,426		5,387		5,387		514,812			0	11,306	05/01/2043	1.A
3136AE-S3-2	FNMA..13-52J		09/01/2022	MBS PAYDOWN	XXX	31,151	31,151	30,304	31,094		57		57		31,151			0	588	06/25/2043	1.A
3136AF-AK-0	FNR 2013-79 QZ		09/01/2022	MBS PAYDOWN	XXX	8,184	8,184	7,806	8,145		39		39		8,184			0	212	07/25/2043	1.A
3136AF-YY-4	FNR 2013-80 VZ		09/26/2022	MBS PAYDOWN	XXX	1,031,355	1,031,355	1,005,712	1,027,179		4,176		4,176		1,031,355			0	30,883	08/25/2043	1.A
3136AG-G4-8	FNR 2013-106 PY		09/01/2022	MBS PAYDOWN	XXX	1,772,671	1,772,671	1,601,497	1,760,016		12,655		12,655		1,772,671			0	35,073	10/25/2033	1.A
3136AG-MJ-8	FNR 2013-108 VZ		09/01/2022	MBS PAYDOWN	XXX	212,543	212,543	209,604	212,103		440		440		212,543			0	3,550	10/25/2043	1.A
3136AG-P8-9	FNR 2013-114 Z		09/01/2022	MBS PAYDOWN	XXX	249,955	249,955	221,981	241,674		8,281		8,281		249,955			0	4,821	03/25/2040	1.A
3136AH-VS-6	FNR 2013-136 CZ		09/01/2022	MBS PAYDOWN	XXX	697,911	697,911	589,469	686,012		11,900		11,900		697,911			0	15,312	12/01/2043	1.A
3136AP-3A-8	FNR 2015-64 AZ		09/26/2022	VARIOUS	XXX	954,178	954,178	953,176	952,738		1,440		1,440		954,178			0	20,092	09/25/2045	1.A
3136AP-CW-0	FNR 2015-47 AY		09/01/2022	MBS PAYDOWN	XXX	173,475	173,475	160,668	171,069		2,406		2,406		173,475			0	3,399	07/01/2045	1.A
3136AQ-AN-0	FNR 2015-72 ZA		09/01/2022	MBS PAYDOWN	XXX	179,551	179,551	172,415	178,376		1,176		1,176		179,551			0	3,531	10/25/2045	1.A
3136AS-A9-7	FNR 2016-41 MZ		09/01/2022	MBS PAYDOWN	XXX	223,177	223,177	220,228	222,687		490		490		223,177			0	4,444	07/25/2046	1.A
3136AS-CT-1	FNMA..16-24		09/26/2022	MBS PAYDOWN	XXX	28,465	28,465	28,435	28,407		58		58		28,465			0	526	05/25/2046	1.A
3136AU-4D-0	FNR 2017-8 BZ		09/01/2022	MBS PAYDOWN	XXX	253,736	253,736	227,739	250,291		3,445		3,445		253,736			0	5,000	02/25/2047	1.A
3136AU-YU-9	FNR 2016-94 ZA		09/26/2022	MBS PAYDOWN	XXX	621,476	621,476	613,731	619,198		2,278		2,278		621,476			0	12,431	12/25/2046	1.A
3136AV-JB-6	FNR 2017-4 ZC		09/01/2022	MBS PAYDOWN	XXX	776,945	776,945	776,945	776,945						776,945			0	17,341	02/25/2047	1.A
3136AW-HZ-3	FNR 2017-39 CY		09/01/2022	MBS PAYDOWN	XXX	19,752	19,752	18,434	19,299		453		453		19,752			0	461	05/01/2047	1.A
3136AW-Z7-5	FNR 2017-51 EZ		09/01/2022	MBS PAYDOWN	XXX	31,029	31,029	28,865	30,816		213		213		31,029			0	620	07/25/2047	1.A
3136AX-GA-7	FNR 2017-49 ZC		09/01/2022	MBS PAYDOWN	XXX	212,137	212,137	206,399	211,308		830		830		212,137			0	4,866	07/25/2047	1.A
3136AX-YF-6	FNR 2017-61 GZ		09/01/2022	MBS PAYDOWN	XXX	89,183	89,183	87,259	88,756		427		427		89,183			0	2,292	08/25/2047	1.A
3136AY-YZ-0	FNR 2017-90 ZD		09/01/2022	MBS PAYDOWN	XXX	104,583	104,583	104,297	104,514		69		69		104,583			0	2,496	11/01/2047	1.A
3136B1-T7-9	FNR 2018-38 VZ		09/01/2022	MBS PAYDOWN	XXX	413,237	413,237	413,124	412,829		408		408		413,237			0	10,870	06/25/2048	1.A
3136B2-GE-6	FNR 2018-45 ZD		09/01/2022	MBS PAYDOWN	XXX	861,123	861,123	808,923	849,313		11,810		11,810		861,123			0	19,904	06/25/2048	1.A
3136B2-UE-0	FNR 2018-55 LZ		09/01/2022	MBS PAYDOWN	XXX	472,032	472,032	429,506	465,409		6,623		6,623		472,032			0	12,085	08/01/2048	1.A
3136B2-YL-0	FNR 2018-54 LZ		09/01/2022	MBS PAYDOWN	XXX	71,439	71,439	68,197	70,530		909		909		71,439			0	1,557	08/25/2048	1.A
3136B3-BL-3	FNR 2018-70 CZ		09/01/2022	MBS PAYDOWN	XXX	133,276	133,276	129,521	132,489		787		787		133,276			0	3,520	10/25/2048	1.A
3136B3-CF-5	FNR 2018-75 KZ		09/01/2022	MBS PAYDOWN	XXX	14,081	14,081	12,934	13,785		297		297		14,081			0	336	10/01/2048	1.A
3136B3-DT-4	FNR 2018-73 BZ		09/01/2022	MBS PAYDOWN	XXX	267,962	267,962	255,728	265,986		1,976		1,976		267,962			0	5,968	10/25/2048	1.A
3136B3-GN-4	FNR 2018-76 ZB		09/01/2022	MBS PAYDOWN	XXX	402,955	402,955	364,178	397,129		5,826		5,826		402,955			0	9,080	10/25/2048	1.A
3136B3-LJ-7	FNR 2018-83 ZJ		09/01/2022	MBS PAYDOWN	XXX	226,938	226,938	205,518	221,550		5,388		5,388		226,938			0	4,996	11/25/2048	1.A
3136B3-MM-9	FNR 18-84 ZA		09/01/2022	MBS PAYDOWN	XXX	658,830	658,830	591,134	650,516		8,314		8,314		658,830			0	15,764	11/01/2048	1.A
3136B3-MV-9	FNR 18-84 ZD		09/01/2022	MBS PAYDOWN	XXX	318,957	318,957	287,765	314,525		4,433		4,433		318,957			0	7,095	11/01/2048	1.A
3136B7-JB-8	FNR 2019-72 ZL		09/01/2022	MBS PAYDOWN	XXX	43,069	43,069	42,623	42,989		80		80		43,069			0	843	12/25/2049	1.A
3136B7-V2-4	FNR 2019-82 HZ		09/01/2022	MBS PAYDOWN	XXX	53,245	53,245	53,118	53,212		33		33		53,245			0	1,113	01/25/2050	1.A
3136B8-HM-4	FNR 2020-3 AZ		09/26/2022	MBS PAYDOWN	XXX	60,909	60,909	60,508	60,754		155		155		60,909			0	1,130	12/01/2049	1.A
3136B8-LT-4	FNR 2020-7 DZ		09/25/2022	MBS PAYDOWN	XXX	171,955	171,955	171,699	171,616		339		339		171,955			0	3,487	02/25/2050	1.A
3136BJ-WW-1	FNR 2021-76 PZ		07/01/2022	MBS PAYDOWN	XXX	82,426	82,426	81,319	82,304		122		122		82,426			0	1,202	11/25/2051	1.A
31377U-2M-4	FN 387880		09/01/2022	MBS PAYDOWN	XXX	46,392	46,392	46,885	46,406		(14)		(14)		46,392			0	1,236	11/01/2033	1.A
31377U-6D-0	FN 387968		09/01/2022	MBS PAYDOWN	XXX	3,210	3,210	3,276	3,213		(2)		(2)		3,210			0	87	08/01/2048	1.A
31377U-YA-5	FN 387805		09/01/2022	MBS PAYDOWN	XXX	98,177	98,177	100,198	98,224		(47)		(47)		98,177			0	2,574	08/01/2038	1.A
31377U-Z6-3	FN 387865		09/01/2022	MBS PAYDOWN	XXX	7,083	7,083	7,080	7,082		1		1		7,083			0	177	08/01/2033	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	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
3137A0-3H-6	FHR 3680 ZA		09/01/2022	MBS PAYDOWN	XXX	42,181	42,181	41,438	42,125		57		57		42,181			0	1,251	06/15/2040	1.A
3137A0-BA-2	FHR 3701 Z		09/01/2022	MBS PAYDOWN	XXX	130,834	130,834	128,736	130,813		21		21		130,834			0	3,800	07/15/2040	1.A
3137A0-K9-5	FHR 3695 JG		09/01/2022	MBS PAYDOWN	XXX	82,531	82,531	82,625	82,538		(7)		(7)		82,531			0	2,529	07/15/2040	1.A
3137A4-E7-8	FHR 3768 ZP		09/01/2022	MBS PAYDOWN	XXX	692,439	692,439	671,079	692,366		73		73		692,439			0	18,097	12/15/2040	1.A
3137A5-P2-4	FHR 3795 VZ		09/01/2022	MBS PAYDOWN	XXX	80,918	80,918	69,909	81,079		(161)		(161)		80,918			0	2,115	01/15/2041	1.A
3137A6-AX-0	FHR 3791 ZL		09/01/2022	MBS PAYDOWN	XXX	49,397	49,397	45,545	49,521		(124)		(124)		49,397			0	1,433	01/15/2041	1.A
3137A7-UU-2	FHR 3828 LZ		09/01/2022	MBS PAYDOWN	XXX	368,164	368,164	353,783	369,221		(1,058)		(1,058)		368,164			0	8,986	03/15/2041	1.A
3137A9-Y2-6	FHR 3835 ZV		09/01/2022	MBS PAYDOWN	XXX	157,428	157,428	153,934	157,432		(4)		(4)		157,428			0	3,928	04/15/2041	1.A
3137AF-CN-0	FHR 3926 NY		09/01/2022	MBS PAYDOWN	XXX	45,258	45,258	45,258	45,258				0		45,258			0	1,194	09/15/2041	1.A
3137AF-PC-0	FHR 3919 BY		09/01/2022	MBS PAYDOWN	XXX	858,155	858,155	858,155	858,155				0		858,155			0	22,309	09/15/2041	1.A
3137AF-TQ-5	FHR 3933 DP		09/01/2022	MBS PAYDOWN	XXX	2,090	2,090	2,071	2,086		4		4		2,090			0	56	10/15/2041	1.A
3137AN-GA-7	FHR 4013 GL		09/01/2022	MBS PAYDOWN	XXX	66,124	66,124	67,116	65,927		197		197		66,124			0	1,466	03/15/2042	1.A
3137AN-ST-3	FHR 4027 PY		07/13/2022	WELLS FARGO	XXX	9,970,833	10,165,000	10,387,359	10,253,232		9,059		9,059		10,262,291		(291,459)	(291,459)	224,336	04/15/2042	1.A
3137AQ-WH-7	FHLMC 4063 KB		09/01/2022	MBS PAYDOWN	XXX	75,409	75,409	72,499	74,992		417		417		75,409			0	1,464	06/15/2042	1.A
3137AR-FM-3	FHR 4066 VZ		07/19/2022	MBS PAYDOWN	XXX	3,921,567	4,006,318	4,004,485	4,001,757		(80,189)		(80,189)		3,921,567			0	89,820	06/15/2042	1.A
3137B1-3B-6	FHR 4182 ZD		09/15/2022	MBS PAYDOWN	XXX	105,316	105,316	101,370	105,008		308		308		105,316			0	2,462	03/15/2043	1.A
3137B2-NF-3	FHR 4219 JZ		09/15/2022	MBS PAYDOWN	XXX	59,172	59,172	57,072	58,943		229		229		59,172			0	1,477	05/15/2043	1.A
3137B3-6D-5	FHR 4215 ZK		09/01/2022	MBS PAYDOWN	XXX	131,343	131,343	124,103	130,461		882		882		131,343			0	3,156	06/15/2043	1.A
3137B3-A3-2	FHR 4230 Z		09/01/2022	MBS PAYDOWN	XXX	283,241	283,241	218,837	273,309		9,932		9,932		283,241			0	3,953	07/15/2043	1.A
3137B3-BH-0	FHR 4234 GB		09/01/2022	MBS PAYDOWN	XXX	508,167	508,167	501,815	507,663		504		504		508,167			0	13,425	07/15/2043	1.A
3137B4-KX-3	FHR 4253 PB		09/01/2022	MBS PAYDOWN	XXX	388,926	388,926	363,645	385,830		3,096		3,096		388,926			0	8,886	08/15/2041	1.A
3137B4-RQ-1	FHR 4249 GW		09/01/2022	MBS PAYDOWN	XXX	11,331	11,331	10,492	11,193		138		138		11,331			0	267	10/15/2041	1.A
3137BL-EX-2	FHLMC 4545-10		09/01/2022	MBS PAYDOWN	XXX	561,582	561,582	561,131	561,506		76		76		561,582			0	12,274	09/15/2045	1.A
3137BV-BA-3	FHR 4656 B		09/01/2022	MBS PAYDOWN	XXX	586,900	586,900	558,931	582,123		4,778		4,778		586,900			0	12,325	02/15/2047	1.A
3137BV-QS-8	FHR 4657 TZ		09/01/2022	MBS PAYDOWN	XXX	64,565	64,565	64,565	64,565				0		64,565			0	1,597	02/15/2047	1.A
3137BV-UZ-7	FHR 4654 LZ		09/01/2022	MBS PAYDOWN	XXX	932,486	932,486	932,486	932,486				0		932,486			0	22,314	02/15/2047	1.A
3137BW-RN-6	FHR 4664 TZ		09/15/2022	VARIOUS	XXX	1,063,596	1,063,596	987,571	1,055,051		8,545		8,545		1,063,596			0	10,890	03/15/2047	1.A
3137BW-SZ-8	FHR 4663 HZ		09/01/2022	MBS PAYDOWN	XXX	262,767	262,767	259,960	262,305		462		462		262,767			0	6,131	03/15/2047	1.A
3137BW-US-1	FHR 4663 TZ		09/15/2022	MBS PAYDOWN	XXX	217,565	217,565	211,848	216,591		974		974		217,565			0	4,671	03/15/2047	1.A
3137BY-5W-6	FHR 4680 BQ		09/01/2022	MBS PAYDOWN	XXX	9,581	9,581	9,294	9,523		58		58		9,581			0	202	05/15/2047	1.A
3137F1-7F-9	FHR 4693 TZ		09/01/2022	MBS PAYDOWN	XXX	587,316	587,316	551,108	582,457		4,860		4,860		587,316			0	12,478	06/15/2047	1.A
3137F2-ZW-9	FHR 4711 CZ		09/01/2022	MBS PAYDOWN	XXX	766,469	766,469	754,781	764,048		2,421		2,421		766,469			0	18,269	08/15/2047	1.A
3137F3-K6-0	FHR 4768 ZH		09/01/2022	MBS PAYDOWN	XXX	103,445	103,445	93,255	102,096		1,349		1,349		103,445			0	1,808	03/01/2048	1.A
3137FB-YC-4	FHR 4734 Z		09/01/2022	MBS PAYDOWN	XXX	149,171	149,171	138,538	147,850		1,321		1,321		149,171			0	2,941	12/01/2047	1.A
3137FC-4R-2	FHR 4738 LZ		09/15/2022	MBS PAYDOWN	XXX	6,109	6,109	5,694	6,061		48		48		6,109			0	108	12/01/2047	1.A
3137FE-K4-1	FHR 4771 BD		09/01/2022	MBS PAYDOWN	XXX	271,688	271,688	271,178	270,711		977		977		271,688			0	7,132	10/01/2045	1.A
3137FE-R4-4	FHR 4767 CN		09/01/2022	MBS PAYDOWN	XXX	1,102,478	1,102,478	1,100,927	1,099,862		2,615		2,615		1,102,478			0	28,289	11/01/2045	1.A
3137FE-TP-5	FHMS K073 AM		07/14/2022	GOLDMAN SACHS & CO	XXX	4,966,602	5,000,000	5,013,745	5,004,734		(1,336)		(1,336)		5,003,398		(36,797)	(36,797)	109,250	01/01/2028	1.A
3137FG-3P-8	FHR 4801 ZN		09/01/2022	MBS PAYDOWN	XXX	1,089,366	1,089,366	1,087,770	1,089,129		237		237		1,089,366			0	28,638	05/15/2048	1.A
3137FG-5H-4	FHR 4796 NZ		09/01/2022	MBS PAYDOWN	XXX	1,043,826	1,043,826	1,043,826	1,043,826				0		1,043,826			0	27,222	05/15/2048	1.A
3137FG-6T-7	FHMS K155 A3		07/06/2022	BANK OF AMERICA	XXX	25,045,898	25,000,000	25,089,575	25,056,801		(5,140)		(5,140)		25,051,661		(5,763)	(5,763)	572,917	04/25/2033	1.A
3137FH-2A-0	FHMS K156 A3		07/14/2022	VARIOUS	XXX	39,002,974	39,000,000	39,035,724	39,008,606		(6,636)		(6,636)		39,001,970		1,004	1,004	912,872	07/25/2036	1.A
3137FH-Q2-2	FHMS KC02 A2		09/01/2022	MBS PAYDOWN	XXX	24,538	24,538	24,167	24,519		19		19		24,538			0	600	07/01/2025	1.A
3137FJ-C2-3	FHR 4833 VZ		09/01/2022	MBS PAYDOWN	XXX	138,511	138,511	134,719	137,447		1,065		1,065		138,511			0	3,384	09/15/2048	1.A
3137FQ-HA-4	FHR 4933 LZ		09/01/2022	MBS PAYDOWN	XXX	102,247	102,247	102,008	102,014		233		233		102,247			0	2,055	12/25/2049	1.A
3137G1-BU-0	FWLS 2017-SC02 1A2		09/01/2022	MBS PAYDOWN	XXX	394,388	394,388	369,430	391,438		2,950		2,950		394,388			0	8,143	05/25/2047	1.A
3137GA-MD-6	FHR 3736 ZP		09/01/2022	MBS PAYDOWN	XXX	168,843	168,843	160,557	169,123		(280)		(280)		168,843			0	4,300	10/15/2040	1.A
3137GA-QM-2	FHR 3740 KE		09/01/2022	MBS PAYDOWN	XXX	61,673	61,673	61,673	61,673				0		61,673			0	1,589	10/15/2040	1.A
3137H6-L2-9	VA FREDDIE MAC MF CERT M-068		09/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	55,000	55,000	56,100			(28)		(28)		56,074		(1,074)	(1,074)	511	10/15/2036	1.B FE
3137H6-ZE-8	FHR 5213 Z		09/01/2022	VARIOUS	XXX	712,601	712,601	710,820			1,304		1,304		712,601			0	9,408	04/25/2052	1.A
3137H7-N2-5	FHR 5233 DZ		09/01/2022	MBS PAYDOWN	XXX	742,509	742,509	740,305			1,104		1,104		742,509			0	5,497	10/25/2044	1.A
3138EP-AH-7	FN AL6307		09/01/2022	MBS PAYDOWN	XXX	17,898	17,898	19,343	18,075		(177)		(177)		17,898			0	349	02/01/2045	1.A
3138L6-CG-1	FNMA 4.01 FN AM5470		09/01/2022	MBS PAYDOWN	XXX	5,483	5,483	5,520	5,484		(1)		(1)		5,483			0	148	03/01/2029	1.A
3138L6-LM-8	FEDERAL NA AM5731 3.99 01JUN44		09/01/2022	MBS PAYDOWN	XXX	42,824	42,824	43,715	42,884		(60)		(60)		42,824			0	1,139	05/01/2044	1.A
3138L7-JC-1	FN AM6558		09/01/2022	MBS PAYDOWN	XXX	73,887	73,887	72,121	73,801		86		86		73,887			0	1,841	09/01/2034	1.A
3138L8-NU-4	FN AM7602		09/01/2022	MBS PAYDOWN	XXX	12,425	12,425	12,698	12,440		(15)		(15)		12,425			0	289	02/01/2045	1.A
3138L9-DG-4	FN AM8202		09/26/2022	MBS PAYDOWN	XXX	12,938	12,938	12,979	12,939		(1)		(1)		12,938			0	287	03/01/2045	1.A
3138LC-3H-6	FN AN0799		09/01/2022	MBS PAYDOWN	XXX	4,899	4,899	4,773	4,892		6		6		4,899			0	119	01/01/2033	1.A
3138LC-5N-1	FN AN0852		09/01/2022	MBS PAYDOWN	XXX	10,047	10,047	10,255	10,056		(9)		(9)		10,047			0	274	02/01/2046	1.A
3138LC-AM-7	FN AN0011		09/01/2022	MBS PAYDOWN	XXX	21,293	21,293	21,526	21,316		(23)		(23)		21,293			0	503	12/01/2035	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	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
3138LC-P7-4	FN AN0445		09/01/2022	MBS PAYDOWN	XXX	72,163	72,163	73,652	72,252		(88)		(88)		72,163			0	1,915	12/01/2045	1.A
3138LC-QA-6	FN AN0448		09/01/2022	MBS PAYDOWN	XXX	252,711	252,711	258,155	250,139		(248)		(248)		252,711			0	6,584	01/01/2046	1.A
3138LC-QD-0	FN AN0451		09/01/2022	MBS PAYDOWN	XXX	11,615	11,615	11,745	11,619		(4)		(4)		11,615			0	283	12/01/2033	1.A
3138LC-VN-2	FN AN0620		09/01/2022	MBS PAYDOWN	XXX	97,446	97,446	99,852	97,558		(112)		(112)		97,446			0	2,630	01/01/2046	1.A
3138LD-C7-6	FN AN0993		09/26/2022	VARIOUS	XXX	1,144,482	1,176,100	1,208,442	1,199,903		3,182		3,182		1,203,084		(58,602)	(58,602)	33,688	02/01/2036	1.A
3138LD-JE-4	FN AN1160		09/01/2022	MBS PAYDOWN	XXX	11,045	11,045	11,273	11,055		(9)		(9)		11,045			0	260	03/01/2036	1.A
3138LD-K4-4	FN AN1214		09/01/2022	MBS PAYDOWN	XXX	60,619	60,619	61,869	60,827		(209)		(209)		60,619			0	1,578	04/01/2046	1.A
3138LD-PM-9	FN AN1327		09/01/2022	MBS PAYDOWN	XXX	6,753	6,753	6,892	6,761		(8)		(8)		6,753			0	162	01/01/2033	1.A
3138LE-DU-2	FN AN1914		09/01/2022	MBS PAYDOWN	XXX	4,714	4,714	4,742	4,715		(1)		(1)		4,714			0	111	07/01/2046	1.A
3138LE-MK-4	FN AN2161		09/01/2022	MBS PAYDOWN	XXX	16,948	16,948	17,166	16,969		(20)		(20)		16,948			0	382	08/01/2046	1.A
3138LE-NT-4	FN AN2201		09/01/2022	MBS PAYDOWN	XXX	21,792	21,792	22,242	21,812		(20)		(20)		21,792			0	506	07/01/2046	1.A
3138LE-QX-2	FN AN2269		09/01/2022	MBS PAYDOWN	XXX	27,674	27,674	28,245	27,700		(26)		(26)		27,674			0	603	08/01/2046	1.A
3138LF-5Y-0	FN AN3562		09/01/2022	MBS PAYDOWN	XXX	1,045	1,045	1,070	1,046		(1)		(1)		1,045			0	25	01/01/2037	1.A
3138LF-DQ-8	FN AN2810		09/01/2022	MBS PAYDOWN	XXX	10,455	10,455	10,264	10,417		38		38		10,455			0	192	09/01/2036	1.A
3138LF-MY-1	FN AN3074		09/01/2022	MBS PAYDOWN	XXX	5,467	5,467	5,433	5,464		2		2		5,467			0	121	10/01/2046	1.A
3138LG-AW-6	FN AN3620		09/01/2022	MBS PAYDOWN	XXX	1,506	1,506	1,445	1,503		3		3		1,506			0	28	11/01/2031	1.A
3138LG-FL-5	FN AN3770		09/01/2022	MBS PAYDOWN	XXX	5,555	5,555	5,615	5,557		(1)		(1)		5,555			0	117	12/01/2034	1.A
3138LG-MV-5	FN AN3971		09/01/2022	MBS PAYDOWN	XXX	39,427	39,427	39,920	39,469		(42)		(42)		39,427			0	880	08/01/2028	1.A
3138LG-SU-1	FN AN4130		09/01/2022	MBS PAYDOWN	XXX	3,679	3,679	3,718	3,680		(1)		(1)		3,679			0	85	01/01/2037	1.A
3138LG-SV-9	FN AN4131		09/01/2022	MBS PAYDOWN	XXX	3,625	3,625	3,663	3,626		(1)		(1)		3,625			0	84	01/01/2037	1.A
3138LH-L8-5	FN AN4850		09/26/2022	MBS PAYDOWN	XXX	12,441	12,441	12,774	12,453		(12)		(12)		12,441			0	322	03/01/2047	1.A
3138LH-MA-9	FN AN4852		09/01/2022	MBS PAYDOWN	XXX	28,233	28,233	29,115	28,271		(39)		(39)		28,233			0	739	03/01/2047	1.A
3138LJ-4H-0	FN AN6223		09/01/2022	MBS PAYDOWN	XXX	4,466	4,466	4,625	4,473		(7)		(7)		4,466			0	110	08/01/2047	1.A
3138LJ-4K-3	FN AN6225		09/01/2022	MBS PAYDOWN	XXX	4,466	4,466	4,625	4,473		(7)		(7)		4,466			0	110	08/01/2047	1.A
3138LJ-JS-0	FN AN5672		09/26/2022	MBS PAYDOWN	XXX	1,046,494	1,046,494	1,018,043	1,026,363		20,131		20,131		1,046,494			0	36,735	06/01/2029	1.A
3138LJ-XQ-8	FN AN6086		09/01/2022	MBS PAYDOWN	XXX	35,924	35,924	36,508	35,946		(22)		(22)		35,924			0	817	08/01/2037	1.A
3138LJ-YE-4	FN AN6108		09/26/2022	MBS PAYDOWN	XXX	17,235	17,235	17,456	17,244		(9)		(9)		17,235			0	387	08/01/2037	1.A
3138LK-5B-9	FN AN7141		09/01/2022	MBS PAYDOWN	XXX	7,694	7,694	8,182	7,719		(25)		(25)		7,694			0	184	10/01/2047	1.A
3138LK-EG-8	FN AN6434		09/01/2022	MBS PAYDOWN	XXX	9,174	9,174	9,364	9,182		(8)		(8)		9,174			0	216	10/01/2047	1.A
3138LK-JK-4	FN AN6565		09/01/2022	MBS PAYDOWN	XXX	4,810	4,810	4,909	4,814		(4)		(4)		4,810			0	111	09/01/2047	1.A
3138LL-CK-9	FN AN7273		09/01/2022	MBS PAYDOWN	XXX	8,490	8,490	8,353	8,483		7		7		8,490			0	201	11/01/2047	1.A
3138LL-DJ-1	FN AN7304		09/01/2022	MBS PAYDOWN	XXX	57,363	57,363	57,399	57,361		3		3		57,363			0	1,150	12/01/2029	1.A
3138LL-ER-2	FN AN7343		09/26/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,060,000	1,060,000	1,063,313	1,061,101		(550)		(550)		1,060,552		(552)	(552)	24,365	11/01/2027	1.A
3138LL-G2-5	FN AN7416		09/01/2022	MBS PAYDOWN	XXX	17,747	17,747	18,113	17,765		(18)		(18)		17,747			0	386	11/01/2029	1.A
3138LM-4B-6	FN AN8917		09/01/2022	MBS PAYDOWN	XXX	23,565	23,565	23,653	23,569		(4)		(4)		23,565			0	568	04/01/2033	1.A
3138LM-4T-7	FN AN8933		09/12/2022	BANK OF AMERICA	XXX	12,713,659	13,374,000	13,390,718	13,385,670		1,189		1,189		13,386,859		(673,200)	(673,200)	377,682	04/01/2033	1.A
3138LM-6W-8	FN AN8984		09/01/2022	MBS PAYDOWN	XXX	11,111	11,111	11,123	11,113		(2)		(2)		11,111			0	262	04/01/2028	1.A
3138LM-7F-4	FN AN8993		09/01/2022	MBS PAYDOWN	XXX	99,030	99,030	99,092	99,019		11		11		99,030			0	2,518	04/01/2048	1.A
3138LM-HB-2	FN AN8325		09/01/2022	MBS PAYDOWN	XXX	9,411	9,411	9,478	9,416		(4)		(4)		9,411			0	226	02/01/2038	1.A
3138LM-KK-8	FN AN8397		09/01/2022	MBS PAYDOWN	XXX	21,950	21,950	21,964	21,948		2		2		21,950			0	523	03/01/2048	1.A
3138LM-KL-6	FN AN8398		09/01/2022	MBS PAYDOWN	XXX	4,525	4,525	4,528	4,525				0		4,525			0	107	02/01/2048	1.A
3138LM-NB-5	FN AN8485		07/29/2022	VARIOUS	XXX	23,259,800	23,172,000	23,613,716	23,420,146		(35,093)		(35,093)		23,385,053		(125,253)	(125,253)	524,563	02/01/2028	1.A
3138LM-XN-8	FN AN8784		07/13/2022	MBS PAYDOWN	XXX	1,286,231	1,286,231	1,287,035	1,286,586		(355)		(355)		1,286,231			0	189,280	05/01/2030	1.A
3138LM-XX-6	FN AN8793		09/01/2022	MBS PAYDOWN	XXX	17,217	17,217	17,234	17,226		(9)		(9)		17,217			0	403	04/01/2028	1.A
3138LN-2T-7	FN AN9785		07/12/2022	PERFORMANCE TRUST CAPITAL PARTNERS, LLC	XXX	9,025,664	9,000,000	9,056,953	9,045,531		(813)		(813)		9,044,718		(19,054)	(19,054)	213,288	07/01/2033	1.A
3138LN-7M-7	FN AN9899		09/01/2022	VARIOUS	XXX	4,776,622	4,714,874	4,786,829	4,772,901		5,314		5,314		4,778,215		(1,593)	(1,593)	118,252	07/01/2033	1.A
3138LN-C9-0	FN AN9095		09/01/2022	MBS PAYDOWN	XXX	7,640	7,640	7,537	7,633		7		7		7,640			0	187	05/01/2033	1.A
3138LN-D2-4	FN AN9120		09/01/2022	MBS PAYDOWN	XXX	7,701	7,701	7,802	7,705		(5)		(5)		7,701			0	192	05/01/2030	1.A
3138LN-EJ-6	FN AN9136		09/01/2022	MBS PAYDOWN	XXX	17,843	17,843	17,854	17,842		1		1		17,843			0	418	05/01/2030	1.A
3138LN-F6-3	FN AN9188		09/09/2022	JPMORGAN SECURITIES INC	XXX	9,683,713	10,128,000	10,137,495	10,134,538		1,061		1,061		10,135,599		(451,886)	(451,886)	289,059	05/01/2033	1.A
3138LN-FF-3	FN AN9165		09/01/2022	MBS PAYDOWN	XXX	12,951	12,951	13,044	12,953		(2)		(2)		12,951			0	338	05/01/2038	1.A
3138LN-G8-8	FN AN9222		09/01/2022	MBS PAYDOWN	XXX	3,575	3,575	3,647	3,579		(4)		(4)		3,575			0	101	05/01/2048	1.A
3138LN-M3-2	FN AN9377		09/01/2022	MBS PAYDOWN	XXX	103,170	103,170	105,087	103,241		(71)		(71)		103,170			0	2,791	06/01/2048	1.A
3138LN-NE-7	FN AN9388		09/01/2022	MBS PAYDOWN	XXX	135,581	135,581	136,301	135,593		(12)		(12)		135,581			0	3,351	06/01/2033	1.A
3138LN-NF-4	FN AN9389		09/01/2022	MBS PAYDOWN	XXX	98,296	98,296	98,818	98,305		(8)		(8)		98,296			0	2,429	06/01/2033	1.A
3138LN-Q4-6	FN AN9474		09/01/2022	MBS PAYDOWN	XXX	26,693	26,693	26,926	26,717		(24)		(24)		26,693			0	662	06/01/2028	1.A
3138LN-RL-7	FN AN9490		09/01/2022	MBS PAYDOWN	XXX	3,760	3,760	3,800	3,761		(1)		(1)		3,760			0	102	09/01/2048	1.A
3138LN-RS-2	FN AN9496		09/09/2022	SUNTRUST ROBINSON HUMPHREY, INC	XXX	14,599,805	15,000,000	15,117,188	15,085,944		(6,825)		(6,825)		15,079,119		(479,314)	(479,314)	448,438	07/01/2033	1.A
3138LN-SN-2	FN AN9524		09/12/2022	VARIOUS	XXX	40,511,172	41,500,000	41,772,344	41,693,076		(11,353)		(11,353)		41,681,724		(1,170,552)	(1,170,552)	1,208,410	07/01/2030	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	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
3138LN-SV-4	FN AN9531		07/21/2022	CREDIT SUISSE FIRST BOSTON	XXX	4,206,417	4,173,000	4,174,304	4,173,988		426		426		4,174,414		32,002	32,002	104,120	06/01/2033	1.A
3138LN-UZ-2	FN AN9599		09/01/2022	MBS PAYDOWN	XXX	12,352	12,352	12,657	12,378		(25)		(25)		12,352			0	350	06/01/2043	1.A
3138LN-YB-1	FN AN9705		09/01/2022	MBS PAYDOWN	XXX	9,533	9,533	9,537	9,533		0		0		9,533			0	249	07/01/2033	1.A
3138LP-AC-0	FN AN9902		09/01/2022	MBS PAYDOWN	XXX	115,832	115,832	116,066	115,821		10		10		115,832			0	2,973	09/01/2038	1.A
3138LP-AL-0	FN AN9910		09/01/2022	MBS PAYDOWN	XXX	30,855	30,855	30,918	30,852		3		3		30,855			0	791	09/01/2038	1.A
3138LP-CV-6	FN AN9983		09/01/2022	MBS PAYDOWN	XXX	30,782	30,782	30,965	30,788		(6)		(6)		30,782			0	797	07/01/2033	1.A
3138W9-4X-5	FN AS0837		09/01/2022	MBS PAYDOWN	XXX	5,903	5,903	6,506	6,013		(109)		(109)		5,903			0	215	10/01/2043	1.A
3138WB-RJ-6	FN AS2288		09/01/2022	MBS PAYDOWN	XXX	13,301	13,301	14,659	13,325		(24)		(24)		13,301			0	114	04/01/2044	1.A
3138WF-TE-6	FN AS5948		09/01/2022	MBS PAYDOWN	XXX	5,587	5,587	5,795	5,611		(24)		(24)		5,587			0	128	10/01/2045	1.A
3138WF-U9-5	FN AS6007		09/01/2022	MBS PAYDOWN	XXX	6,418	6,418	6,601	6,448		(31)		(31)		6,418			0	146	10/01/2045	1.A
3138WG-DJ-0	FN AS6404		09/01/2022	MBS PAYDOWN	XXX	7,135	7,135	7,339	7,164		(29)		(29)		7,135			0	154	12/01/2045	1.A
3138YW-KA-4	FN AZ4788		09/01/2022	MBS PAYDOWN	XXX	814	814	862	825		(11)		(11)		814			0	22	10/01/2045	1.A
31392C-T6-1	FNMA SERIES 2002-W3 CLASS A4		09/01/2022	MBS PAYDOWN	XXX	81,189	81,189	81,541	81,189				0		81,189			0	3,536	09/25/2028	1.A
31392J-AQ-2	FNMA SERIES 2003-W2 CLASS 2A9		09/01/2022	MBS PAYDOWN	XXX	130,341	130,341	131,421	130,341				0		130,341			0	5,201	07/25/2042	1.A
31392R-EQ-0	FHLMC SERIES 2467 CLASS PG		09/01/2022	MBS PAYDOWN	XXX	11,013	11,013	10,702	10,996		18		18		11,013			0	445	07/15/2032	1.A
31393C-RV-7	FNMA SERIES 2003-47 CLASS ZA		09/01/2022	MBS PAYDOWN	XXX	73,216	73,216	65,152	73,029		187		187		73,216			0	2,571	06/25/2033	1.A
31393D-FZ-9	FNMA SERIES 2003-65 CLASS NZ		09/01/2022	MBS PAYDOWN	XXX	71,015	71,015	63,670	70,754		261		261		71,015			0	2,401	07/25/2033	1.A
31393U-4J-9	FNMA SERIES 2004-W1 CLASS 1A7		09/01/2022	MBS PAYDOWN	XXX	560,170	560,170	560,170	560,170				0		560,170			0	21,742	11/25/2043	1.A
31393U-AK-9	FNMA SERIES 2003-W17 CLASS 1A7		09/01/2022	MBS PAYDOWN	XXX	295,737	295,737	295,471	295,737				0		295,737			0	10,992	08/25/2033	1.A
31393U-DL-4	FNMA 2003-119 CLASS SA		09/25/2022	MBS PAYDOWN	XXX	15,375	15,375	14,881	15,258		117		117		15,375			0	872	12/25/2033	1.A
31393U-DM-2	FNMA SERIES 2003-119 CLASS QD		09/25/2022	MBS PAYDOWN	XXX	9,225	9,225	8,929	9,155		70		70		9,225			0	523	12/25/2033	1.A
31393U-DN-0	FNMA SERIES 2003-119 CLASS UG		09/25/2022	MBS PAYDOWN	XXX	13,838	13,838	13,393	13,733		105		105		13,838			0	785	12/25/2033	1.A
31393U-DQ-3	FNMA SERIES 2003-119 CLASS SB		09/25/2022	MBS PAYDOWN	XXX	6,699	6,699	6,849	6,699				0		6,699			0	420	12/25/2033	1.A
31393U-DW-0	FNMA SERIES 2003-119 CLASS SD		09/25/2022	MBS PAYDOWN	XXX	17,935	17,935	15,407	17,542		393		393		17,935			0	854	12/25/2033	1.A
31393U-DX-8	FNMA SERIES 2003-119 CLASS UM		09/25/2022	MBS PAYDOWN	XXX	14,816	14,816	12,728	14,491		324		324		14,816			0	706	12/25/2033	1.A
31393U-DY-6	FNMA SERIES 2003-119 CLASS QK		09/25/2022	MBS PAYDOWN	XXX	18,715	18,715	16,077	18,305		410		410		18,715			0	891	12/25/2033	1.A
31393U-DZ-3	FNMA SERIES 2003-119 CLASS WA		09/25/2022	MBS PAYDOWN	XXX	15,596	15,596	13,398	15,252		344		344		15,596			0	743	12/25/2033	1.A
31393U-NR-0	FNMA SERIES 2003-W18 CLASS 1A7		09/01/2022	MBS PAYDOWN	XXX	403,213	403,213	403,213	403,213				0		403,213			0	15,716	08/25/2043	1.A
31393U-TN-3	FNMA SERIES 2003-134 CLASS SA		09/25/2022	MBS PAYDOWN	XXX	47,694	47,694	47,028	47,453		240		240		47,694			0	3,283	09/25/2032	1.A
31393U-TP-8	FNMA SERIES 2003-134 CLASS QC		09/25/2022	MBS PAYDOWN	XXX	39,399	39,399	38,849	39,201		199		199		39,399			0	2,712	09/25/2032	1.A
31393U-TQ-6	FNMA SERIES 2003-134 CLASS WB		09/25/2022	MBS PAYDOWN	XXX	32,991	32,991	32,531	32,825		166		166		32,991			0	2,271	09/25/2032	1.A
31393U-TS-2	FNMA SERIES 2003-134 CLASS SC		09/25/2022	MBS PAYDOWN	XXX	42,007	42,007	38,152	41,568		439		439		42,007			0	2,672	12/25/2032	1.A
31393U-TT-0	FNMA SERIES 2003-134 CLASS WG		09/25/2022	MBS PAYDOWN	XXX	54,008	54,008	49,053	53,433		575		575		54,008			0	3,435	12/25/2032	1.A
31393U-TU-7	FNMA SERIES 2003-134 CLASS QD		09/25/2022	MBS PAYDOWN	XXX	63,010	63,010	57,229	62,339		671		671		63,010			0	4,007	12/25/2032	1.A
31393U-TV-5	FNMA SERIES 2003-134 UD		09/25/2022	MBS PAYDOWN	XXX	47,860	47,860	43,469	47,351		510		510		47,860			0	3,044	12/25/2032	1.A
31393W-PZ-6	FHLMC SERIES 2653 CLASS MZ		09/01/2022	VARIOUS	XXX	76,637	76,637	68,535	76,260		377		377		76,637			0	2,905	07/15/2033	1.A
31393W-SZ-3	FHLMC SERIES 2645 CLASS PE		09/01/2022	MBS PAYDOWN	XXX	18,028	18,028	15,887	17,952		76		76		18,028			0	603	07/15/2033	1.A
31393X-4P-9	FNMA SERIES 2004-36 CLASS PD		09/01/2022	MBS PAYDOWN	XXX	55,928	55,928	55,229	57,467		(1,539)		(1,539)		55,928			0	2,046	05/25/2034	1.A
31393X-GN-1	FNMA SERIES 2004-W2 CLASS 1A4		09/01/2022	MBS PAYDOWN	XXX	73,777	73,777	73,077	73,777				0		73,777			0	2,956	02/25/2044	1.A
31393X-RS-8	FNMA SERIES 2004-25 CLASS PD		09/01/2022	MBS PAYDOWN	XXX	48,573	48,573	47,966	49,911		(1,338)		(1,338)		48,573			0	1,777	04/25/2034	1.A
31393Y-2X-2	FNMA SERIES 2004-55 CLASS ZA		09/01/2022	MBS PAYDOWN	XXX	49,295	49,295	40,296	48,991		304		304		49,295			0	1,496	07/25/2034	1.A
31394A-R6-5	FNMA SERIES 2004-74 CLASS ZB		09/01/2022	MBS PAYDOWN	XXX	42,574	42,574	34,436	42,316		258		258		42,574			0	1,294	10/25/2034	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	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		09/01/2022	MBS PAYDOWN	XXX	192,894	192,894	157,392	191,839		1,055		1,055		192,894			0	4,559	12/25/2034	1.A
31394C-2J-0	FNR 2005-23 ZC		09/01/2022	MBS PAYDOWN	XXX	19,589	19,589	19,815	19,595		(6)		(6)		19,589			0	663	04/25/2035	1.A
31394H-AG-6	FHLMC SERIES 2664 CLASS ZE		09/01/2022	MBS PAYDOWN	XXX	118,740	118,740	107,416	118,341		398		398		118,740			0	4,347	08/15/2033	1.A
31394J-Y2-7	FSPC T-58 1A4		09/01/2022	MBS PAYDOWN	XXX	29,991	29,991	28,728	29,872		119		119		29,991			0	1,121	09/25/2043	1.A
31394K-NL-4	FHLMC SERIES 2686 CLASS NZ		09/01/2022	MBS PAYDOWN	XXX	90,194	90,194	81,750	89,486		708		708		90,194			0	2,682	10/15/2023	1.A
31394L-J9-4	FHLMC 2691 ZH		09/01/2022	MBS PAYDOWN	XXX	138,688	138,688	130,686	138,380		308		308		138,688			0	5,065	10/15/2033	1.A
31394L-Z8-8	FHLMC SERIES 2711 CLASS QD		09/15/2022	MBS PAYDOWN	XXX	18,528	18,528	15,907	18,502		26		26		18,528			0	940	11/15/2033	1.A
31394L-ZA-3	FHLMC SERIES 2711 CLASS QV		09/15/2022	MBS PAYDOWN	XXX	77,310	77,310	69,253	77,129		181		181		77,310			0	4,875	02/15/2033	1.A
31394L-ZD-7	FHLMC SERIES 2711 CLASS SA		09/15/2022	MBS PAYDOWN	XXX	20,429	20,429	17,539	20,400		28		28		20,429			0	1,037	11/15/2033	1.A
31394L-ZE-5	FHLMC SERIES 2711 CLASS SC		09/15/2022	MBS PAYDOWN	XXX	90,723	90,723	81,269	90,511		212		212		90,723			0	5,712	02/15/2033	1.A
31394M-R6-9	FHLMC SERIES 2722 CLASS UC		09/15/2022	MBS PAYDOWN	XXX	19,367	19,367	19,489	19,367						19,367			0	1,248	04/15/2023	1.A
31394M-R7-7	FHLMC SERIES 2722 CLASS UV		09/15/2022	MBS PAYDOWN	XXX	461,108	461,108	407,297	455,335		5,773		5,773		461,108			0	26,913	08/15/2033	1.A
31394V-4H-0	FNMA SERIES 2006-18 CLASS PE		09/01/2022	MBS PAYDOWN	XXX	274,010	274,010	264,499	273,810		200		200		274,010			0	10,091	03/25/2036	1.A
31394V-HQ-6	FNMA SERIES 2005-114 CLASS PG		09/01/2022	MBS PAYDOWN	XXX	89,356	89,356	86,413	89,169		186		186		89,356			0	3,217	01/25/2036	1.A
31394V-YH-7	FNMA SERIES 2006-4 CLASS ME		09/01/2022	MBS PAYDOWN	XXX	148,139	148,139	149,297	148,114		26		26		148,139			0	5,446	02/25/2036	1.A
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		09/01/2022	MBS PAYDOWN	XXX	253,934	253,934	249,829	252,733		1,201		1,201		253,934			0	7,441	03/25/2044	1.A
31395A-DR-3	FHLMC SERIES 2815 CLASS PB		09/01/2022	MBS PAYDOWN	XXX	527,652	527,652	547,043	528,259		(607)		(607)		527,652			0	20,976	06/15/2034	1.A
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		09/01/2022	MBS PAYDOWN	XXX	132,476	132,476	134,401	132,506		(31)		(31)		132,476			0	4,950	07/15/2034	1.A
31395F-2F-0	FHR 2835 NZ		09/01/2022	MBS PAYDOWN	XXX	53,626	53,626	54,326	53,642		(15)		(15)		53,626			0	1,812	08/15/2034	1.A
31395F-T7-9	FHLMC SERIES 2857 CLASS MG		09/01/2022	MBS PAYDOWN	XXX	18,042	18,042	16,948	17,995		47		47		18,042			0	608	09/15/2034	1.A
31395H-4Z-0	FHLMC SERIES 2866 CLASS DB		09/01/2022	MBS PAYDOWN	XXX	161,364	161,364	164,591	161,437		(73)		(73)		161,364			0	6,441	04/15/2034	1.A
31395H-VM-9	FHR 2896 BZ		09/01/2022	MBS PAYDOWN	XXX	20,975	20,975	20,537	20,964		11		11		20,975			0	604	11/15/2034	1.A
31395J-3S-3	FHLMC SERIES 2885 CLASS LZ		09/01/2022	MBS PAYDOWN	XXX	142,532	142,532	143,025	142,532						142,532			0	5,308	11/15/2034	1.A
31395J-E8-5	FHLMC SERIES 2882 CLASS AB		09/01/2022	MBS PAYDOWN	XXX	240,971	240,971	255,188	241,746		(776)		(776)		240,971			0	9,618	11/15/2034	1.A
31396F-XA-6	FHR 3081 EZ		09/01/2022	MBS PAYDOWN	XXX	4,737	4,737	3,823	4,625		112		112		4,737			0	20	12/15/2035	1.A
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		09/01/2022	VARIOUS	XXX	1,273,323	1,285,122	1,253,312	1,271,767		1,556		1,556		1,273,323			0	50,542	02/15/2036	1.A
31396K-6A-5	FNR 2006-98 B		09/01/2022	MBS PAYDOWN	XXX	9	9	8	9						9			0		10/25/2036	1.A
31396N-HB-5	FHLMC.3136		09/01/2022	MBS PAYDOWN	XXX	49,674	49,674	48,661	49,605		69		69		49,674			0	2,063	04/15/2036	1.A
31396N-SH-0	FHR 3159 TE		09/01/2022	MBS PAYDOWN	XXX	19,761	19,761	19,406	19,740		20		20		19,761			0	698	05/15/2036	1.A
31396P-R6-0	FNR 2007-19 TC		09/01/2022	MBS PAYDOWN	XXX	12,807	12,807	12,295	12,760		47		47		12,807			0	533	03/25/2037	1.A
31396P-SS-1	FNR 2007-7		09/01/2022	MBS PAYDOWN	XXX	38,859	38,859	37,985	38,776		84		84		38,859			0	1,300	02/25/2037	1.A
31396U-VU-1	FHR 3184 AE		09/01/2022	MBS PAYDOWN	XXX	33,224	33,224	34,283	33,253		(29)		(29)		33,224			0	1,275	07/15/2036	1.A
31396V-ZJ-0	FNR 2007-41 KZ		09/01/2022	MBS PAYDOWN	XXX	7,926	7,926	7,482	7,934		(8)		(8)		7,926			0	322	05/25/2037	1.A
31396W-2U-9	FNR 2007-75 ED		09/01/2022	MBS PAYDOWN	XXX	12,667	12,667	12,667	12,667						12,667			0	507	08/25/2037	1.A
31396W-3F-1	FNR 2007-75 BZ		09/01/2022	MBS PAYDOWN	XXX	14,042	14,042	11,724	14,009		32		32		14,042			0	480	08/25/2037	1.A
31396W-5Y-8	FNR 2007-78 PE		09/01/2022	MBS PAYDOWN	XXX	87	87	86	87						87			0	3	08/25/2037	1.A
31396W-G9-1	FNR 2007-65 GZ		09/01/2022	MBS PAYDOWN	XXX	190,651	190,651	164,101	189,219		1,432		1,432		190,651			0	6,565	07/25/2037	1.A
31396W-GL-4	FNR 2007-55 PH		09/01/2022	MBS PAYDOWN	XXX	98,609	98,609	100,149	98,910		(301)		(301)		98,609			0	3,635	06/25/2047	1.A
31396W-T4-8	FNR 2007-74 QD		09/01/2022	MBS PAYDOWN	XXX	2,772	2,772	2,848	2,775		(2)		(2)		2,772			0	116	08/25/2037	1.A
31396W-Z4-1	FNR 2007-76 PE		09/01/2022	MBS PAYDOWN	XXX	7,544	7,544	7,754	7,576		(32)		(32)		7,544			0	295	08/25/2037	1.A
31396X-ED-2	FNR 2007-80 TE		09/01/2022	MBS PAYDOWN	XXX	139,656	139,656	136,453	139,410		246		246		139,656			0	5,108	08/25/2037	1.A
31396X-RS-5	FNMA..07-90		09/01/2022	MBS PAYDOWN	XXX	938	938	926	937		1		1		938			0	38	09/25/2037	1.A
31396Y-UU-4	FNR 2008-11 GT		09/01/2022	MBS PAYDOWN	XXX	108	108	110	109						108			0	4	03/25/2038	1.A
31397A-SH-7	FHLMC 3217 PE		09/01/2022	MBS PAYDOWN	XXX	25,350	25,350	25,837	25,368		(17)		(17)		25,350			0	1,008	09/15/2036	1.A
31397B-DP-3	FHR 3210 PE		09/01/2022	MBS PAYDOWN	XXX	132,169	132,169	133,810	132,163		6		6		132,169			0	5,315	09/15/2036	1.A
31397B-RU-7	FHR 3229 KZ		09/01/2022	MBS PAYDOWN	XXX	14,691	14,691	11,882	14,424		267		267		14,691			0		07/15/2035	1.A
31397E-VT-9	FHRR R010 ZA		09/01/2022	MBS PAYDOWN	XXX	45,657	45,657	46,180	45,676		(19)		(19)		45,657			0	1,616	02/15/2037	1.A
31397G-GV-6	FHR 3298 WL		09/01/2022	MBS PAYDOWN	XXX	2,200	2,200	2,217	2,200						2,200			0	88	04/15/2037	1.A
31397G-KM-1	FHR 3304 KZ		09/01/2022	MBS PAYDOWN	XXX	3,465	3,465	3,288	3,472		(7)		(7)		3,465			0	116	04/15/2037	1.A
31397G-PF-1	FHR 3303 PD		09/01/2022	MBS PAYDOWN	XXX	19,252	19,252	18,327	19,193		59		59		19,252			0	706	04/15/2037	1.A
31397G-SP-6	FHR 3297 ZL		09/01/2022	MBS PAYDOWN	XXX	8,484	8,484	6,015	8,423		61		61		8,484			0	255	04/15/2037	1.A
31397H-AA-6	FHLMC 3311 ZL		09/01/2022	MBS PAYDOWN	XXX	1,917	1,917	1,340	1,665		252		252		1,917			0	8	05/15/2037	1.A
31397H-B9-8	FHR 3312 HP		09/01/2022	MBS PAYDOWN	XXX	108,588	108,588	101,156	108,177		411		411		108,588			0	3,796	05/15/2037	1.A
31397H-BW-7	FHR3312G6COLLAT		09/01/2022	MBS PAYDOWN	XXX	34,539	34,539	33,469	34,457		81		81		34,539			0	1,272	05/15/2027	1.A
31397H-SA-7	FHR 3338 AH		09/01/2022	MBS PAYDOWN	XXX	947	947	960	949		(1)		(1)		947			0	40	06/15/2037	1.A
31397J-A6-1	FHR 3336 VZ		09/01/2022	MBS PAYDOWN	XXX	1,084	1,084	761	940		144		144		1,084			0	5	06/15/2037	1.A
31397J-W4-2	FHR 3349 PE		09/01/2022	VARIOUS	XXX	658,012	650,900	668,209	658,370		(358)		(358)		658,012			0	28,711	07/15/2037	1.A
31397K-D4-0	FHR 3355 ZH		09/01/2022	MBS PAYDOWN	XXX	4,532	4,532	3,209	4,489		43		43		4,532			0	136	08/15/2037	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	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
31397P-RT-9	FHR 3406 B		09/01/2022	MBS PAYDOWN	XXX	6,085	6,085	6,113	6,089		(5)		(5)		6,085			0	218	01/15/2038	1.A
31397Q-G5-1	FNR 2011-18 ZE		09/01/2022	MBS PAYDOWN	XXX	119,029	119,029	107,784	118,880		149		149		119,029			0	3,573	03/25/2041	1.A
31397Q-J3-3	FNR 2011-18 KY		09/01/2022	MBS PAYDOWN	XXX	46,703	46,703	44,032	46,656		47		47		46,703			0	1,235	03/25/2041	1.A
31397S-VR-2	FNR 2011-39 UZ		09/01/2022	MBS PAYDOWN	XXX	39,943	39,943	37,386	39,781		163		163		39,943			0	1,089	05/25/2041	1.A
31397U-EH-8	FNR 2011-47 LW		09/01/2022	MBS PAYDOWN	XXX	284,657	284,657	265,442	283,497		1,160		1,160		284,657			0	7,026	06/25/2041	1.A
31397U-K6-5	FNR 2011-65 C		09/01/2022	MBS PAYDOWN	XXX	71,928	71,928	68,121	71,139		790		790		71,928			0	1,746	07/25/2041	1.A
31397U-ZQ-5	FNR 2011-58 HL		09/01/2022	MBS PAYDOWN	XXX	21,515	21,515	20,460	21,623		(108)		(108)		21,515			0	604	07/25/2041	1.A
31397W-J7-1	FHR 3474 Z		09/01/2022	MBS PAYDOWN	XXX	72,473	72,473	70,667	72,463		10		10		72,473			0	2,924	07/15/2038	1.A
31397W-X9-1	FHR 3473 AY		09/01/2022	MBS PAYDOWN	XXX	15,234	15,234	14,701	15,202		33		33		15,234			0	502	07/15/2038	1.A
31398F-5A-5	FNR 2009-99 HZ		09/01/2022	MBS PAYDOWN	XXX	4,296	4,296	4,212	4,297		(1)		(1)		4,296			0	111	12/25/2039	1.A
31398F-YE-5	FNR 2009-93 VZ		09/01/2022	MBS PAYDOWN	XXX	8,977	8,977	8,418	9,017		(40)		(40)		8,977			0	219	11/25/2039	1.A
31398G-BZ-1	FNR 2009-102 EZ		09/01/2022	MBS PAYDOWN	XXX	4,563	4,563	4,467	4,565		(2)		(2)		4,563			0	10	12/25/2039	1.A
31398G-KS-7	FNR 2009-114 EZ		09/01/2022	MBS PAYDOWN	XXX	7,819	7,819	7,579	7,815		3		3		7,819			0	133	01/25/2040	1.A
31398G-MM-8	FNR 2009-115 HZ		09/01/2022	MBS PAYDOWN	XXX	6,748	6,748	6,605	6,754		(6)		(6)		6,748			0	24	01/25/2040	1.A
31398G-PX-1	FNR 2009-108 ZH		09/01/2022	MBS PAYDOWN	XXX	64,132	64,132	61,565	64,365		(233)		(233)		64,132			0	2,359	01/25/2040	1.A
31398G-TW-9	FNR 2009-109 LZ		09/01/2022	MBS PAYDOWN	XXX	12,840	12,840	12,585	12,899		(59)		(59)		12,840			0	469	01/25/2040	1.A
31398G-U7-2	FNR 2010-4 GZ		09/01/2022	MBS PAYDOWN	XXX	2,014	2,014	1,968	2,017		(3)		(3)		2,014			0	2	02/25/2040	1.A
31398G-Y4-5	FNR 2010-10 BZ		09/01/2022	MBS PAYDOWN	XXX	35,931	35,931	35,037	35,883		49		49		35,931			0	1,148	02/25/2040	1.A
31398L-YL-6	FHR 3623 CZ		09/01/2022	MBS PAYDOWN	XXX	206,015	206,015	199,925	205,083		932		932		206,015			0	6,690	01/15/2040	1.A
31398L-ZZ-4	FHR 3621 HZ		09/01/2022	MBS PAYDOWN	XXX	117,841	117,841	115,834	117,713		128		128		117,841			0	3,729	01/15/2040	1.A
31398M-YC-4	FNR 2010-19 Z		09/01/2022	MBS PAYDOWN	XXX	63,408	63,408	62,334	63,328		79		79		63,408			0	2,104	03/25/2040	1.A
31398M-ZX-7	FNR 2010-23 LZ		09/01/2022	MBS PAYDOWN	XXX	32,197	32,197	31,727	32,129		69		69		32,197			0	1,053	03/25/2040	1.A
31398N-4W-1	FNR 2010-132 BC		09/30/2022	VARIOUS	XXX	2,563,124	2,652,700	2,471,985	2,563,238		(114)		(114)		2,563,124			0	87,899	11/25/2040	1.A
31398S-RK-1	FNR 2010-143 Z		09/01/2022	MBS PAYDOWN	XXX	108,872	108,872	106,495	108,790		83		83		108,872			0	2,884	12/25/2040	1.A
31398S-WG-4	FNR 2010-139 HA		09/01/2022	MBS PAYDOWN	XXX	65,019	65,019	61,359	64,988		31		31		65,019			0	1,688	11/25/2040	1.A
31398T-SC-6	FNR 2010-93 KZ		09/01/2022	MBS PAYDOWN	XXX	7,653	7,653	7,283	7,646		7		7		7,653			0	230	08/25/2040	1.A
31398W-3B-8	FHR 3629 CZ		09/01/2022	MBS PAYDOWN	XXX	63,576	63,576	61,610	63,486		90		90		63,576			0	2,145	01/15/2040	1.A
3140FX-EK-4	FN BF0137		09/29/2022	VARIOUS	XXX	510,283	510,283	500,347	508,605		1,678		1,678		510,283			0	10,228	08/01/2056	1.A
3140HR-3B-7	FN BL0793		09/01/2022	MBS PAYDOWN	XXX	103,215	103,215	103,698	103,217		(3)		(3)		103,215			0	2,881	12/01/2038	1.A
3140HR-4S-9	FN BL0832		07/29/2022	VARIOUS	XXX	5,559,787	5,404,000	5,491,815	5,459,208		(8,323)		(8,323)		5,450,885		108,902	108,902	155,665	12/01/2028	1.A
3140HR-6G-3	FN BL0870		09/01/2022	MBS PAYDOWN	XXX	23,691	23,691	24,172	23,705		(15)		(15)		23,691			0	677	12/01/2048	1.A
3140HR-A5-2	FN BL0027		09/08/2022	PERFORMANCE TRUST CAPITAL PARTNERS, LLC	XXX	3,411,406	3,500,000	3,565,625	3,552,710		(2,262)		(2,262)		3,550,448		(139,041)	(139,041)	105,006	09/01/2033	1.A
3140HR-B3-6	FN BL0057		09/01/2022	MBS PAYDOWN	XXX	14,478	14,478	14,700	14,485		(7)		(7)		14,478			0	386	09/01/2038	1.A
3140HR-B4-4	FN BL0058		09/01/2022	MBS PAYDOWN	XXX	4,703	4,703	4,775	4,705		(2)		(2)		4,703			0	125	09/01/2038	1.A
3140HR-G4-9	FN BL0218		07/19/2022	IFCS	XXX	12,074,531	12,000,000	12,078,750	12,058,991		(2,662)		(2,662)		12,056,328		18,203	18,203	295,133	12/01/2030	1.A
3140HR-HF-3	FN BL0229		07/21/2022	CREDIT SUISSE FIRST BOSTON	XXX	4,098,750	4,000,000	4,002,500	4,002,379		404		404		4,002,783		95,967	95,967	105,333	12/01/2033	1.A
3140HR-JJ-3	FN BL0264		07/20/2022	WELLS FARGO	XXX	7,016,680	7,000,000	7,032,813	7,017,918		(3,264)		(3,264)		7,014,654		2,026	2,026	175,754	11/01/2028	1.A
3140HR-K8-5	FN BL0318		06/01/2022	VARIOUS	XXX	9,000,000	9,000,000	9,011,250	9,007,620		164		164		9,007,785		(7,785)	(7,785)	832,021	10/01/2030	1.A
3140HR-LT-8	FN BL0337		09/01/2022	MBS PAYDOWN	XXX	4,057	4,057	4,137	4,060		(3)		(3)		4,057			0	119	10/01/2038	1.A
3140HR-M6-7	FN BL0380		09/01/2022	MBS PAYDOWN	XXX	3,298,558	3,298,558	3,341,852	3,329,430		(30,871)		(30,871)		3,298,558			0	570,380	10/01/2033	1.A
3140HR-MS-9	FN BL0368 15/14.5		09/15/2022	VARIOUS	XXX	18,154,041	17,798,713	18,154,687	16,546,892		76,188		76,188		16,623,080		1,530,961	1,530,961	456,248	10/01/2033	1.A
3140HR-MZ-3	FN BL0375		09/01/2022	MBS PAYDOWN	XXX	4,404	4,404	4,517	4,408		(4)		(4)		4,404			0	129	10/01/2048	1.A
3140HR-N2-5	FN BL0408		09/01/2022	MBS PAYDOWN	XXX	6,842	6,842	6,915	6,844		(2)		(2)		6,842			0	190	11/01/2038	1.A
3140HR-N5-8	FN BL0411		08/29/2022	VARIOUS	XXX	23,154,000	23,154,000	23,248,063	23,222,131		(68,131)		(68,131)		23,154,000			0	1,097,294	11/01/2030	1.A
3140HR-N7-4	FN BL0413		07/29/2022	VARIOUS	XXX	4,473,525	4,401,400	4,404,151	4,403,631		5,766		5,766		4,409,396		64,128	64,128	112,412	11/01/2033	1.A
3140HR-NZ-2	FN BL0407		09/01/2022	MBS PAYDOWN	XXX	16,128	16,128	16,451	16,139		(11)		(11)		16,128			0	436	11/01/2033	1.A
3140HR-PF-4	FN BL0421		07/29/2022	VARIOUS	XXX	2,019,766	2,000,000	2,020,625	2,009,814		(3,013)		(3,013)		2,006,801		12,965	12,965	53,409	05/01/2027	1.A
3140HR-PV-9	FN BL0435		09/01/2022	MBS PAYDOWN	XXX	74,304	74,304	74,722	74,346		(43)		(43)		74,304			0	2,091	06/01/2044	1.A
3140HR-TD-5	FN BL0547		09/01/2022	MBS PAYDOWN	XXX	39,904	39,904	40,316	39,971		(67)		(67)		39,904			0	1,014	11/01/2025	1.A
3140HR-WP-4	FN BL0653		09/01/2022	MBS PAYDOWN	XXX	18,736	18,736	18,750	18,736				0		18,736			0	513	12/01/2032	1.A
3140HR-WX-7	FN BL0661		09/01/2022	VARIOUS	XXX	13,500,768	13,240,124	13,271,156	13,265,943		22,590		22,590		13,288,533		212,235	212,235	346,317	11/01/2033	1.A
3140HR-YH-0	FN BL0711		09/01/2022	MBS PAYDOWN	XXX	8,789	8,789	9,011	8,799		(10)		(10)		8,789			0	256	11/01/2038	1.A
3140HR-ZK-2	FN BL0745		09/01/2022	MBS PAYDOWN	XXX	50,659	50,659	50,833	50,671		(11)		(11)		50,659			0	1,394	01/01/2034	1.A
3140HR-ZN-6	FN BL0748		09/26/2022	MBS PAYDOWN	XXX	81,449	81,449	81,729	81,460		(10)		(10)		81,449			0	2,241	01/01/2034	1.A
3140HS-4F-5	FN BL1721		09/01/2022	MBS PAYDOWN	XXX	5,431	5,431	5,543	5,436		(5)		(5)		5,431			0	137	03/01/2031	1.A
3140HS-B6-7	FN BL0960		07/19/2022	PERFORMANCE TRUST CAPITAL PARTNERS, LLC	XXX	7,130,430	7,000,000	7,030,625	7,023,306		(711)		(711)		7,022,594		107,836	107,836	180,316	01/01/2031	1.A
3140HS-BH-3	FN BL0939		09/01/2022	MBS PAYDOWN	XXX	13,445	13,445	13,453	13,447		(2)		(2)		13,445			0	389	12/01/2036	1.A
3140HS-BN-0	FN BL0944		07/19/2022	BREAN CAPITAL LLC	XXX	6,092,813	6,000,000	6,005,625	6,004,051		208		208		6,004,259		88,554	88,554	152,615	01/01/2031	1.A
3140HS-CA-7	FN BL0964		09/01/2022	MBS PAYDOWN	XXX	8,328	8,328	8,387	8,330		(2)		(2)		8,328			0	238	12/01/2033	1.A
3140HS-CK-5	FN BL0973		09/01/2022	MBS PAYDOWN	XXX	8,272	8,272	8,344	8,276		(5)		(5)		8,272			0	238	12/01/2033	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	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
3140HS-CW-9	FN BL0984		09/01/2022	MBS PAYDOWN	XXX	3,641	3,641	3,662	3,642				0		3,641			0	104	12/01/2048	1.A
3140HS-ED-9	FN BL1031		09/26/2022	MBS PAYDOWN	XXX	11,907	11,907	11,929	11,907				0		11,907			0	324	12/01/2033	1.A
3140HS-GS-4	FN BL1108		09/20/2022	PERFORMANCE TRUST CAPITAL PARTNERS, LLC	XXX	4,867,969	5,000,000	5,032,813	5,026,496		(504)		(504)		5,025,992		(158,023)	(158,023)	166,911	02/01/2034	1.A
3140HS-HC-8	FN BL1126		09/01/2022	MBS PAYDOWN	XXX	12,964	12,964	12,972	12,968		(5)		(5)		12,964			0	348	01/01/2029	1.A
3140HS-HZ-7	FN BL1147		09/01/2022	MBS PAYDOWN	XXX	4,073	4,073	4,182	4,077		(4)		(4)		4,073			0	118	12/01/2033	1.A
3140HS-J7-7	FN BL1185		07/21/2022	BANK OF AMERICA	XXX	4,565,566	4,500,000	4,508,438	4,506,348		333		333		4,506,681		58,885	58,885	115,538	02/01/2034	1.A
3140HS-KB-6	FN BL1189		07/20/2022	BANK OF AMERICA	XXX	18,252,422	18,000,000	18,073,125	18,057,984		76		76		18,058,059		194,362	194,362	467,280	02/01/2034	1.A
3140HS-NV-9	FN BL1303		09/01/2022	MBS PAYDOWN	XXX	5,531	5,531	5,728	5,544		(13)		(13)		5,531			0	177	01/01/2044	1.A
3140HS-RS-2	FN BL1396		09/01/2022	MBS PAYDOWN	XXX	6,869	6,869	7,045	6,875		(6)		(6)		6,869			0	198	01/01/2039	1.A
3140HS-RV-5	FN BL1399		09/01/2022	MBS PAYDOWN	XXX	53,881	53,881	54,192	53,891		(11)		(11)		53,881			0	1,370	01/01/2031	1.A
3140HS-T4-3	FN BL1470		09/01/2022	MBS PAYDOWN	XXX	5,921	5,921	6,132	5,946		(24)		(24)		5,921			0	185	02/01/2049	1.A
3140HS-TL-5	FN BL1454		09/01/2022	MBS PAYDOWN	XXX	23,261	23,261	23,689	23,281		(21)		(21)		23,261			0	606	01/01/2031	1.A
3140HS-U4-1	FN BL1502		09/01/2022	MBS PAYDOWN	XXX	37,275	37,275	37,951	37,310		(35)		(35)		37,275			0	1,014	02/01/2049	1.A
3140HS-UE-9	FN BL1480		07/20/2022	WELLS FARGO	XXX	6,911,953	7,000,000	6,962,813	6,972,777		2,843		2,843		6,975,620		(63,667)	(63,667)	161,529	02/01/2029	1.A
3140HS-VM-0	FN BL1519		07/21/2022	DUNCAN-WILLIAMS INC	XXX	1,008,594	1,000,000	1,020,625	1,017,015		(561)		(561)		1,016,454		(7,860)	(7,860)	25,478	02/01/2034	1.A
3140HS-VR-9	FN BL1523		07/20/2022	WELLS FARGO	XXX	18,925,164	19,024,000	18,916,990	18,941,581		8,668		8,668		18,950,249		(25,084)	(25,084)	458,943	02/01/2029	1.A
3140HS-VU-2	FN BL1526		07/19/2022	PERFORMANCE TRUST CAPITAL PARTNERS, LLC	XXX	4,013,438	4,000,000	4,046,250	4,035,180		(1,651)		(1,651)		4,033,530		(20,092)	(20,092)	96,566	02/01/2031	1.A
3140HS-WW-7	FN BL1560		07/19/2022	PERFORMANCE TRUST CAPITAL PARTNERS, LLC	XXX	7,128,242	7,000,000	7,039,375	7,028,588		(1,067)		(1,067)		7,027,521		100,721	100,721	180,316	02/01/2031	1.A
3140HS-X6-3	FN BL1600		09/01/2022	MBS PAYDOWN	XXX	8,754	8,754	8,828	8,757		(3)		(3)		8,754			0	215	03/01/2031	1.A
3140HS-XN-6	FN BL1584		09/01/2022	MBS PAYDOWN	XXX	8,924	8,924	9,019	8,929		(5)		(5)		8,924			0	234	02/01/2034	1.A
3140HT-2V-0	FN BL2587		09/01/2022	MBS PAYDOWN	XXX	4,063	4,063	4,127	4,067		(3)		(3)		4,063			0	107	06/01/2049	1.A
3140HT-NB-1	FN BL2185		09/01/2022	MBS PAYDOWN	XXX	14,601	14,601	14,902	14,611		(10)		(10)		14,601			0	399	05/01/2049	1.A
3140HT-S6-7	FN BL2340		09/01/2022	MBS PAYDOWN	XXX	32,201	32,201	32,372	32,234		(33)		(33)		32,201			0	729	05/01/2029	1.A
3140HT-SB-6	FN BL2313		09/01/2022	MBS PAYDOWN	XXX	17,183	17,183	17,291	17,186		(2)		(2)		17,183			0	388	05/01/2034	1.A
3140HT-UT-4	FN BL2393		09/01/2022	MBS PAYDOWN	XXX	5,834	5,834	5,988	5,840		(6)		(6)		5,834			0	141	05/01/2034	1.A
3140HT-XX-2	FN BL2493		09/01/2022	MBS PAYDOWN	XXX	4,605	4,605	4,700	4,609		(3)		(3)		4,605			0	111	05/01/2034	1.A
3140HU-B7-0	FN BL2761		09/01/2022	MBS PAYDOWN	XXX	13,161	13,161	13,432	13,177		(17)		(17)		13,161			0	349	06/01/2049	1.A
3140HU-B9-6	FN BL2763		09/01/2022	MBS PAYDOWN	XXX	9,573	9,573	9,818	9,588		(15)		(15)		9,573			0	257	06/01/2049	1.A
3140HW-K4-3	FN BL4814		09/01/2022	MBS PAYDOWN	XXX	2,937	2,937	3,044	2,944		(6)		(6)		2,937			0	66	12/01/2039	1.A
3140HW-UD-2	FN BL5079		09/26/2022	MBS PAYDOWN	XXX	61,830	61,830	61,965	61,844		(13)		(13)		61,830			0	1,212	02/01/2040	1.A
3140HY-EA-2	FN BL6428		09/26/2022	MBS PAYDOWN	XXX	6,436	6,436	6,569	6,441		(5)		(5)		6,436			0	113	04/01/2050	1.A
3140J1-V4-7	FN BL8734		09/01/2022	MBS PAYDOWN	XXX	6,421	6,421	6,489	6,424		(2)		(2)		6,421			0	93	11/01/2050	1.A
3140J2-CR-5	FN BL9079		09/26/2022	MBS PAYDOWN	XXX	2,481	2,481	2,569	2,484		(4)		(4)		2,481			0	41	11/01/2050	1.A
3140J6-F2-8	FN BM1984		09/26/2022	MBS PAYDOWN	XXX	4,304	4,304	4,340	4,309		(5)		(5)		4,304			0	110	11/01/2047	1.A
3140J8-X5-7	FN BM4299		09/01/2022	MBS PAYDOWN	XXX	42,007	42,007	44,097	42,536		(529)		(529)		42,007			0	785	03/01/2030	1.A
3140JA-DV-7	FN BM5515		09/01/2022	MBS PAYDOWN	XXX	73,521	73,521	78,384	74,622		(1,101)		(1,101)		73,521			0	1,875	02/01/2029	1.A
3140LA-3W-3	FN BS0812		09/01/2022	MBS PAYDOWN	XXX	4,192	4,192	4,215	4,192				0		4,192			0	64	02/01/2051	1.A
3140LA-4W-2	FN BS0836		09/01/2022	MBS PAYDOWN	XXX	5,780	5,780	5,856	5,781		(1)		(1)		5,780			0	90	02/01/2051	1.A
3140LA-5G-6	FN BS0846		09/26/2022	SINKING FUND REDEMPTION	XXX	3,563	3,563	3,654	3,567		(4)		(4)		3,563			0	57	02/01/2051	1.A
3140LA-FN-0	FN BS0172		09/26/2022	SINKING FUND REDEMPTION	XXX	2,694	2,694	2,790	2,698		(4)		(4)		2,694			0	45	01/01/2056	1.A
3140LA-Q9-9	FN BS0479		09/26/2022	SINKING FUND REDEMPTION	XXX	7,728	7,728	7,719	7,716		12		12		7,728			0	118	01/01/2051	1.A
3140LB-XN-8	FN BS1584		09/26/2022	SINKING FUND REDEMPTION	XXX	3,136	3,136	3,248	3,138		(2)		(2)		3,136			0	58	04/01/2051	1.A
3140LD-3D-9	FN BS3495		09/01/2022	MBS PAYDOWN	XXX	1,792	1,792	1,821	1,793		(1)		(1)		1,792			0	31	05/01/2039	1.A
3140LD-GN-4	FN BS3576		09/01/2022	MBS PAYDOWN	XXX	55,032	55,032	56,167	55,074		(42)		(42)		55,032			0	921	10/01/2046	1.A
3140LD-C7-2	FN BS2793		09/01/2022	MBS PAYDOWN	XXX	4,125	4,125	4,231	4,128		(3)		(3)		4,125			0	72	10/01/2051	1.A
3140LD-KR-9	FN BS3003		09/01/2022	MBS PAYDOWN	XXX	15,468	15,468	15,788	15,478		(9)		(9)		15,468			0	257	09/01/2051	1.A
3140LD-LZ-0	FN BS3043		09/01/2022	MBS PAYDOWN	XXX	3,628	3,628	3,721	3,632		(4)		(4)		3,628			0	57	09/01/2039	1.A
3140LD-MK-2	FN BS3061		09/01/2022	MBS PAYDOWN	XXX	3,600	3,600	3,728	3,604		(4)		(4)		3,600			0	62	10/01/2051	1.A
3140LD-NJ-4	FN BS3092		09/01/2022	MBS PAYDOWN	XXX	4,346	4,346	4,501	4,351		(5)		(5)		4,346			0	72	09/01/2046	1.A
3140LD-QS-1	FN BS3164		09/01/2022	MBS PAYDOWN	XXX	5,005	5,005	5,108	5,008		(3)		(3)		5,005			0	83	09/01/2051	1.A
3140LE-6F-9	FN BS4469		09/01/2022	MBS PAYDOWN	XXX	25,471	25,471	25,266			8		8		25,471			0	338	01/01/2037	1.A
3140LE-EQ-6	FN BS3742		09/01/2022	MBS PAYDOWN	XXX	23,050	23,050	23,238	23,059		(9)		(9)		23,050			0	394	12/01/2039	1.A
3140LE-Q7-5	FN BS4077		09/01/2022	MBS PAYDOWN	XXX	4,023	4,023	4,126	4,025		(2)		(2)		4,023			0	71	12/01/2051	1.A
3140LE-RF-6	FN BS4085		09/01/2022	MBS PAYDOWN	XXX	7,240	7,240	7,353	7,243		(3)		(3)		7,240			0	127	12/01/2051	1.A
3140LE-TY-3	FN BS4166		09/01/2022	MBS PAYDOWN	XXX	13,485	13,485	13,552	13,487		(2)		(2)		13,485			0	226	12/01/2039	1.A
3140LE-UN-5	FN BS4188		09/01/2022	MBS PAYDOWN	XXX	36,383	36,383	37,134	36,402		(19)		(19)		36,383			0	538	12/01/2041	1.A
3140LE-V5-3	FN BS4235		09/01/2022	MBS PAYDOWN	XXX	2,867	2,867	2,948	2,870		(3)		(3)		2,867			0	44	12/01/2036	1.A
3140LF-K3-7	FN BS4813		09/01/2022	MBS PAYDOWN	XXX	24,249	24,249	24,749			(7)		(7)		24,249			0	297	03/01/2052	1.A
3140LF-LC-6	FN BS4822		09/01/2022	MBS PAYDOWN	XXX	13,958	13,958	13,989			(3)		(3)		13,958			0	188	02/01/2052	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	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
3140LF-MS-0	FN BS4868		09/01/2022	MBS PAYDOWN	XXX	12,300	12,300	12,553			(3)		(3)		12,300			0	152	03/01/2052	1.A
3140LF-TP-9	FN BS5057		09/26/2022	MBS PAYDOWN	XXX	17,854	17,854	17,865					0		17,854			0	118	06/01/2042	1.A
3140LG-5Z-1	FN BS6263		09/26/2022	MBS PAYDOWN	XXX	2,080	2,080	2,130					0		2,080			0	8	09/01/2050	1.A
3140LG-NT-5	FN BS5801		09/26/2022	MBS PAYDOWN	XXX	3,386	3,386	3,396					0		3,386			0	12	08/01/2040	1.A
3140LG-R7-9	FN BS5909		09/01/2022	MBS PAYDOWN	XXX	2,938	2,938	3,014					0		2,938			0	17	07/01/2052	1.A
3140LG-WG-3	FN BS6046		09/01/2022	MBS PAYDOWN	XXX	4,030	4,030	4,123					0		4,030			0	24	07/01/2052	1.A
3140LG-X5-6	FN BS6099		09/01/2022	MBS PAYDOWN	XXX	5,267	5,267	5,376					0		5,267			0	33	10/01/2038	1.A
314007-D9-5	FN CA0127		09/01/2022	MBS PAYDOWN	XXX	14,138	14,138	14,695	14,227		(89)		(89)		14,138			0	370	08/01/2047	1.A
314008-AH-8	FN CA0907		09/01/2022	MBS PAYDOWN	XXX	8,032	8,032	8,084	8,038		(6)		(6)		8,032			0	183	12/01/2047	1.A
314008-RK-3	FN CA1389		09/01/2022	MBS PAYDOWN	XXX	7,425	7,425	7,627	7,458		(33)		(33)		7,425			0	240	03/01/2048	1.A
314008-WZ-4	FN CA1563		09/01/2022	MBS PAYDOWN	XXX	9,526	9,526	9,782	9,616		(90)		(90)		9,526			0	278	04/01/2048	1.A
31413J-B4-5	FN 6.075 946559		09/01/2022	MBS PAYDOWN	XXX	162	162	164	163				0		162			0	2	09/01/2037	1.A
31418A-TT-5	FNMA CONV LONG TERM 30YR - JUMBO-C		09/01/2022	MBS PAYDOWN	XXX	15,638	15,638	15,498	15,618		20		20		15,638			0	302	06/01/2043	1.A
31418A-VT-2	FN MA1525		09/01/2022	MBS PAYDOWN	XXX	7,491	7,491	7,714	7,520		(28)		(28)		7,491			0	171	08/01/2043	1.A
31418C-3J-1	FN MA3500		09/01/2022	MBS PAYDOWN	XXX	5,565	5,565	5,535	5,558		7		7		5,565			0	148	10/01/2048	1.A
31418C-4D-3	FN MA3519		09/01/2022	MBS PAYDOWN	XXX	5,431	5,431	5,499	5,444		(14)		(14)		5,431			0	144	11/01/2038	1.A
31418C-5E-0	FNMA 20YR		09/01/2022	MBS PAYDOWN	XXX	9,244	9,244	9,361	9,266		(22)		(22)		9,244			0	248	12/01/2038	1.A
31418C-AF-1	FNMA 30 YR		09/01/2022	MBS PAYDOWN	XXX	29,531	29,531	30,631	29,676		(146)		(146)		29,531			0	588	08/01/2046	1.A
31418C-EQ-3	FN MA2842		09/01/2022	MBS PAYDOWN	XXX	61,375	61,375	61,325	61,325		49		49		61,375			0	1,222	11/01/2046	1.A
31418C-YT-5	FN MA3421		09/01/2022	MBS PAYDOWN	XXX	10,102	10,102	10,067	10,080		22		22		10,102			0	269	07/01/2048	1.A
31418C-ZL-1	FN MA3446		09/01/2022	MBS PAYDOWN	XXX	10,709	10,709	10,680	10,701		8		8		10,709			0	285	08/01/2048	1.A
31418D-KJ-0	FN MA3896		09/01/2022	MBS PAYDOWN	XXX	11,681	11,681	11,815	11,702		(21)		(21)		11,681			0	194	01/01/2035	1.A
31418D-LL-4	FN MA3930		09/01/2022	MBS PAYDOWN	XXX	10,418	10,418	10,538	10,436		(18)		(18)		10,418			0	174	01/01/2035	1.A
31418D-MD-1	FN MA3955		09/01/2022	MBS PAYDOWN	XXX	15,916	15,916	16,342	15,987		(71)		(71)		15,916			0	263	03/01/2035	1.A
31418D-NA-6	FN MA3984		09/01/2022	MBS PAYDOWN	XXX	18,505	18,505	18,999	18,592		(88)		(88)		18,505			0	305	03/01/2035	1.A
31418E-CS-7	FN MA4580		09/01/2022	MBS PAYDOWN	XXX	119,379	119,379	118,691			18		18		119,379			0	1,728	04/01/2052	1.A
31418E-D8-0	FN MA4626		09/22/2022	VARIOUS	XXX	857,472	857,472	854,203			133		133		857,472			0	5,734	06/01/2052	1.A
345102-GT-8	CA FOOTHILL DE ANZA CCD 2007B		09/14/2022	BANK OF AMERICA	XXX	5,088,049	7,605,000	4,199,253	5,007,627		129,602		129,602		5,137,229		(49,179)	(49,179)		08/01/2033	1.A FE
35563C-AJ-7	FMMHR 2015-R1 2A		09/26/2022	VARIOUS	XXX	35,635	35,635	37,383	35,670		(35)		(35)		35,635			0	1,154	10/25/2052	1.B
35563C-AS-7	FMMHR 2015-R1 A3		09/26/2022	VARIOUS	XXX	173,006	173,006	195,750	173,616		(609)		(609)		173,006			0	3,249	11/25/2052	1.B
35563P-GH-6	SCRT 2018-3 MB		09/26/2022	MBS PAYDOWN	XXX	13,456	13,456	12,705	13,399		57		57		13,456			0	303	08/25/2057	1.A
35563P-HB-8	SCRT 2018-4 HB		09/26/2022	MBS PAYDOWN	XXX	16,973	16,973	14,282	16,789		184		184		16,973			0	320	11/01/2057	1.A
35563P-HG-7	SCRT 2018-4 MB		04/01/2022	MBS PAYDOWN	XXX	15,007	15,007	13,477	14,962		45		45		15,007			0	349	11/01/2057	1.A
357172-VA-0	FMTSCD 6.08 8/1/2026		08/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	65,000	65,000	65,000	65,000				0		65,000			0	3,952	08/01/2026	1.A FE
36202C-YS-6	GNMA 2 POOL 002521		09/01/2022	MBS PAYDOWN	XXX	386	386	380	385		1		1		386			0	17	12/20/2027	1.A
36204U-Q4-6	GNMA POOL 380375		09/15/2022	VARIOUS	XXX	11,213	11,213	11,252	11,213				0		11,213			0	609	06/15/2024	1.A
36206M-4C-8	GNMA POOL 415819		09/01/2022	MBS PAYDOWN	XXX	34	34	34	34				0		34			0	2	12/15/2025	1.A
36224Y-QG-7	GNMA POOL 342555		09/01/2022	MBS PAYDOWN	XXX	123	123	122	122		1		1		123			0	7	03/15/2023	1.A
3622AA-HH-0	G2 784832		09/01/2022	MBS PAYDOWN	XXX	28,958	28,958	30,768	29,185		(227)		(227)		28,958			0	455	10/20/2045	1.A
366155-TA-7	GARLAND TEX INDPT SCH DIST		08/16/2022	VARIOUS	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0		02/15/2024	1.B FE
38373M-4H-0	GNR 2008-90 Z		09/01/2022	MBS PAYDOWN	XXX	14,685	14,685	9,399	14,639		46		46		14,685			0	475	12/16/2050	1.A
38373M-BT-6	GNMA SERIES 2002-26 CLASS Z		09/01/2022	MBS PAYDOWN	XXX	12,545	12,545	11,313	12,520		25		25		12,545			0	583	03/16/2042	1.A
38373M-H7-8	GNR 2007-46 Z		09/01/2022	MBS PAYDOWN	XXX	5,413	5,413	3,489	5,374		39		39		5,413			0	142	06/16/2049	1.A
38373M-HM-5	GNMA SERIES 2003-78 CLASS Z		09/01/2022	MBS PAYDOWN	XXX	16,696	16,696	14,917	16,677		19		19		16,696			0	578	09/16/2044	1.A
38373M-JR-2	GNMA SERIES 2003-96 CLASS Z		09/01/2022	MBS PAYDOWN	XXX	11,858	11,858	11,352	11,831		27		27		11,858			0	468	01/16/2047	1.A
38373M-KV-1	GNMA SERIES 2004-10 CLASS Z		09/01/2022	MBS PAYDOWN	XXX	48,994	48,994	43,665	48,571		422		422		48,994			0	1,806	01/16/2044	1.A
38373M-NV-8	GNR 2005-9 Z		09/01/2022	MBS PAYDOWN	XXX	3,968	3,968	3,081	3,956		12		12		3,968			0	123	01/16/2045	1.A
38373M-S6-8	GNR 2008-28 Z		09/01/2022	MBS PAYDOWN	XXX	12,714	12,714	8,264	12,541		172		172		12,714			0	352	10/16/2049	1.A
38373M-V7-2	GNR 2008-45 Z		09/01/2022	MBS PAYDOWN	XXX	5,060	5,060	4,211	5,049		12		12		5,060			0	179	02/16/2048	1.A
38373M-W6-3	GNR 2008-39 Z		09/01/2022	MBS PAYDOWN	XXX	11,386	11,386	7,888	11,339		46		46		11,386			0	342	02/16/2048	1.A
38373W-U9-7	GNMA SERIES 2002-32 CLASS PG		09/01/2022	MBS PAYDOWN	XXX	59,498	59,498	58,582	59,419		79		79		59,498			0	2,455	05/20/2032	1.A
38373Y-6Z-2	GNMA SERIES 2003-16 CLASS Z		09/01/2022	MBS PAYDOWN	XXX	23,859	23,859	22,256	23,820		39		39		23,859			0	904	02/16/2044	1.A
38373Y-D9-2	GNMA SERIES 2003-4 CLASS MZ		09/01/2022	MBS PAYDOWN	XXX	227,993	227,993	209,611	227,496		497		497		227,993			0	8,342	01/20/2033	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	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
38374B-5J-8	GNMA SERIES 2003-79 CLASS PZ		09/01/2022	MBS PAYDOWN	XXX	586,927	586,927	515,029	585,375		1,552		1,552		586,927			0	21,650	09/20/2033	1.A
38374B-6R-9	GNMA SERIES 2003-73 CLASS Z		09/01/2022	MBS PAYDOWN	XXX	9,484	9,484	7,396	9,465		19		19		9,484			0	294	08/16/2043	1.A
38374B-KJ-1	GNMA SERIES 2003-60 CLASS CE		09/01/2022	MBS PAYDOWN	XXX	91,689	91,689	80,175	91,344		345		345		91,689			0	2,996	07/16/2033	1.A
38374B-ZY-2	GNMA SERIES 2003-71 CLASS PC		09/01/2022	MBS PAYDOWN	XXX	157,172	157,172	138,275	156,455		716		716		157,172			0	5,173	08/20/2033	1.A
38374D-ES-4	GNR 2006-33 PC		09/01/2022	MBS PAYDOWN	XXX	46,325	46,325	46,755	46,325		(1)		(1)		46,325			0	1,831	07/20/2036	1.A
38374E-ME-4	GNMA SERIES 2003-99 CLASS KD		09/01/2022	MBS PAYDOWN	XXX	302,943	302,943	298,068	302,731		212		212		302,943			0	10,991	11/16/2033	1.A
38374F-DU-5	GNMA SERIES 2004-12 CLASS Z		09/01/2022	MBS PAYDOWN	XXX	39,539	39,539	36,944	39,473		66		66		39,539			0	1,470	03/16/2046	1.A
38374F-PZ-1	GNMA SERIES 2004-11 CLASS ZH		09/01/2022	MBS PAYDOWN	XXX	81,536	81,536	64,465	80,731		805		805		81,536			0	2,328	02/16/2034	1.A
38374F-Q9-8	GNMA SERIES 2004-18 CLASS ZC		09/01/2022	MBS PAYDOWN	XXX	172,116	172,116	150,925	171,386		730		730		172,116			0	5,679	03/16/2034	1.A
38374G-CG-5	GNMA SERIES 2004-23 CLASS Z		09/01/2022	MBS PAYDOWN	XXX	25,093	25,093	24,854	25,067		26		26		25,093			0	964	03/16/2044	1.A
38374M-6Z-7	GNMA 2006-35 TH		09/01/2022	MBS PAYDOWN	XXX	31,697	31,697	32,028	31,696				0		31,697			0	1,225	07/20/2036	1.A
38374N-GP-6	GNMA 2006-27 QD		09/01/2022	MBS PAYDOWN	XXX	27,921	27,921	28,127	27,921				0		27,921			0	1,163	06/20/2036	1.A
38374N-JZ-1	GNR 2006-42 Z		09/01/2022	MBS PAYDOWN	XXX	10,594	10,594	7,011	10,557		37		37		10,594			0	283	02/16/2048	1.A
38374N-PA-9	GNR 2006-38 GK		09/01/2022	MBS PAYDOWN	XXX	63,036	63,036	63,568	63,035		1		1		63,036			0	2,549	08/20/2036	1.A
38374N-SS-7	GNR 2006-52 PH		09/01/2022	MBS PAYDOWN	XXX	60,435	60,435	60,360	60,424		11		11		60,435			0	2,389	09/20/2036	1.A
38376F-4B-5	GNR 2009-81 PZ		09/01/2022	MBS PAYDOWN	XXX	94,796	94,796	94,895	94,796				0		94,796			0	3,368	09/16/2039	1.A
38376G-UP-3	GNR 2010-100 Z		09/01/2022	MBS PAYDOWN	XXX	14,541	14,541	12,823	14,909		(368)		(368)		14,541			0	417	07/16/2050	1.A
38376G-VS-6	GNR 2010-123 Z		09/01/2022	MBS PAYDOWN	XXX	9,363	9,363	7,817	9,330		33		33		9,363			0	244	05/16/2051	1.A
38376T-6Z-0	GNR 2016-179 Z		09/01/2022	MBS PAYDOWN	XXX	197,232	197,232	186,734	195,240		1,991		1,991		197,232			0	3,991	12/20/2046	1.A
38378K-2A-6	GNR 2013-140 AG		09/01/2022	MBS PAYDOWN	XXX	69,273	69,273	69,273	69,273				0		69,273			0	2,151	09/16/2053	1.A
38378N-P8-0	GNMA 2014-48-D		09/01/2022	MBS PAYDOWN	XXX	69,901	69,901	65,071	68,994		908		908		69,901			0	1,477	03/16/2049	1.A
38378U-RP-4	GNR 2013-160 ZC		09/01/2022	MBS PAYDOWN	XXX	632,201	632,201	472,772	617,668		14,533		14,533		632,201			0	10,198	10/16/2043	1.A
38378W-MX-8	GNR 2013-113 AZ		09/20/2022	MBS PAYDOWN	XXX	76,585	76,585	69,629	75,987		598		598		76,585			0	1,560	08/20/2043	1.A
38378Y-BU-2	GNR 2013-167 HZ		09/01/2022	MBS PAYDOWN	XXX	336,112	336,112	255,470	327,051		9,060		9,060		336,112			0	5,384	11/16/2043	1.A
38379F-3Y-3	GNR 2015-185 NZ		09/20/2022	MBS PAYDOWN	XXX	193,461	193,461	193,461	193,461				0		193,461			0	4,629	05/20/2045	1.A
38379L-M8-6	GNR 2015-76 AZ		09/01/2022	MBS PAYDOWN	XXX	130,728	130,728	130,457	130,660		68		68		130,728			0	2,979	05/20/2045	1.A
38379T-FX-2	GNMA 15-182		09/01/2022	MBS PAYDOWN	XXX	34,195	34,195	34,153	34,183		13		13		34,195			0	645	12/20/2045	1.A
38379W-BZ-4	GNR 2016-53 HZ		09/01/2022	MBS PAYDOWN	XXX	148,711	148,711	147,171	148,361		350		350		148,711			0	3,007	04/20/2046	1.A
38380A-LP-0	GNR 2016-116 AZ		09/01/2022	MBS PAYDOWN	XXX	110,197	110,197	99,933	108,469		1,728		1,728		110,197			0	2,205	09/20/2046	1.A
38380B-C3-7	GNR 2016-156 AZ		09/01/2022	MBS PAYDOWN	XXX	298,512	298,512	284,734	296,488		2,024		2,024		298,512			0	6,042	11/20/2046	1.A
38380K-ZQ-1	GNR 2018-22 LZ		09/01/2022	MBS PAYDOWN	XXX	95,661	95,661	83,994	93,055		2,607		2,607		95,661			0	1,913	02/20/2048	1.A
446222-SZ-5	CA HUNTINGTON BEACH UNION UHSD		09/29/2022	BANK OF AMERICA	XXX	4,220,400	6,000,000	3,694,380	4,163,273		121,701		121,701		4,284,974		(64,574)	(64,574)		08/01/2031	1.C FE
45129Y-S4-9	ID HFA SFM 2019C		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	150,000	150,000	150,000	150,000				0		150,000			0	4,350	07/01/2039	1.B FE
455719-BB-9	INDIO CA REDEV AGY TAX ALLOCAT		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	65,000	65,000	76,077	73,454		(343)		(343)		73,111		(8,111)	(8,111)	4,095	08/15/2033	1.D FE
46263R-HH-1	IPSEDU 1.38 9/15/2024		08/31/2022	VARIOUS	XXX	5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	77,817	09/15/2024	1.C FE
469495-CG-8	FL JACKSONVILLE TRANS TAX 2012A		09/07/2022	GOLDMAN SACHS & CO	XXX	1,001,740	1,000,000	1,133,410	1,011,363		(10,431)		(10,431)		1,000,931		809	809	46,944	10/01/2027	1.D FE
478825-BZ-4	JOHSCD 1.10 9/1/2024		08/31/2022	VARIOUS	XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	22,000	09/01/2024	1.B FE
495152-JK-7	KINSCD 1.26 12/1/2023		08/31/2022	VARIOUS	XXX	6,600,000	6,600,000	6,600,000	6,600,000				0		6,600,000			0	61,845	12/01/2023	1.A FE
51766C-AA-8	LAVMFH 4.10 07/01/2039		09/26/2022	SINKING FUND REDEMPTION	XXX	33,540	33,540	33,540					0		33,540			0	227	07/01/2039	1.A FE
542433-GX-9	CA LONG BEACH USD 2008G		09/29/2022	BANK OF AMERICA	XXX	2,209,500	3,000,000	1,941,360	2,180,824		62,088		62,088		2,242,912		(33,412)	(33,412)		08/01/2030	1.D FE
542433-ND-5	LONSCD 5.914 8/1/2025		08/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,160,000	1,160,000	1,160,000	1,160,000				0		1,160,000			0	68,602	08/01/2025	1.D FE
56781R-JA-6	CA MARIN CCD 2016B		08/11/2022	HUTCHINSON, SHOCKEY, ERLEY & CO	XXX	3,020,380	2,750,000	2,850,843	2,817,352		(7,623)		(7,623)		2,809,729		210,651	210,651	114,278	08/01/2039	1.A FE
57563R-RE-1	MASSACHUSETTS EDL FING AUTH ED		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	1,085,000	1,085,000	1,085,000	1,085,000				0		1,085,000			0	39,114	07/01/2036	1.C FE
575898-CS-8	MASTRN 6.202 7/1/2031		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	595,000	595,000	595,000	595,000				0		595,000			0	36,902	07/01/2031	1.G FE
59447P-D7-3	MI DETROIT WATER SR LIEN 2014D2 AG		09/29/2022	MORGAN STANLEY	XXX	3,211,166	3,120,000	3,408,350	3,203,892		(24,553)		(24,553)		3,179,339		31,827	31,827	195,867	07/01/2026	1.E FE
59447P-ZH-7	MI DETROIT SEWER SR LIEN 2014-C3		09/12/2022	MORGAN STANLEY	XXX	2,338,493	2,250,000	2,457,945	2,310,499		(16,454)		(16,454)		2,294,045		44,447	44,447	135,313	07/01/2026	1.E 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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
59447P-ZK-0	MI DETROIT SEWER SR LIEN 2014-C3		09/12/2022	BARCLAYS CAPITAL INC	XXX	3,112,620	3,000,000	3,218,880	3,064,153		(17,414)		(17,414)		3,046,740		65,880	65,880	180,417	07/01/2028	1.E FE
60416S-W3-0	MN MINNESOTA HFA 2019G		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	80,000	80,000	80,000	80,000				0		80,000			0	3,080	01/01/2040	1.B FE
60637B-VB-3	MO - MISSOURI HOUSING DEV COMMUNIT		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	100,045	100,043		(2)		(2)		100,040		(40)	(40)	1,618	11/01/2039	1.B FE
60637B-VC-1	MO - MISSOURI HOUSING DEV COMMUNIT		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	135,000	135,000	135,000	135,000				0		135,000			0	2,325	11/01/2044	1.B FE
60637B-WH-9	MO MISSOURI HOUSING DEV COMM 2019C		09/01/2022	VARIOUS	XXX	1,600,400	1,650,000	1,650,000	1,650,000				0		1,650,000		(49,600)	(49,600)	36,417	11/01/2039	1.B FE
60637B-WJ-5	MO MISSOURI HOUSING DEV COMM 2019C		09/01/2022	VARIOUS	XXX	35,000	35,000	35,000	35,000				0		35,000			0	546	11/01/2044	1.B FE
60637B-WL-0	MO MISSOURI HOUSING DEV COMM 2019C		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	95,000	95,000	95,000	95,000				0		95,000			0	1,504	11/01/2049	1.B FE
611191-AA-5	MHAMFH 2.07 01/01/2039		09/26/2022	MBS PAYDOWN	XXX	9,675	9,675	9,675	9,675				0		9,675			0	135	01/01/2039	1.A FE
62952E-AE-7	NY NYU HOSP CENTER 2017A		08/31/2022	VARIOUS	XXX	3,050,000	3,050,000	3,050,000	3,050,000				0		3,050,000			0	155,428	07/01/2047	1.F FE
63607V-AB-2	NATIONAL FIN AUTH N H FED LEAS		07/01/2022	VARIOUS	XXX	15,000	15,000	15,000	15,000				0		15,000			0	491	10/01/2037	2.B FE
646136-ES-6	NEW JERSEY ST TRANSN TR FD AUTH		08/25/2022	BARCLAYS CAPITAL INC	XXX	3,207,717	4,100,000	2,581,360	3,113,445		72,038		72,038		3,185,482		22,235	22,235		12/15/2029	1.E FE
647201-FV-9	NM NEW MEXICO MTGE FIN AGCY 2019C		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	45,000	45,000	45,000	45,000				0		45,000			0	1,523	07/01/2039	1.A FE
647201-FW-7	NM NEW MEXICO MTGE FIN AGCY 2019C		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	45,000	45,000	45,000	45,000				0		45,000			0	1,637	07/01/2044	1.A FE
647201-GZ-9	NM NEW MEXICO MFA 2019D		07/01/2022	SINKING FUND REDEMPTION	XXX	30,000	30,000	30,000	30,000				0		30,000			0	913	07/01/2039	1.A FE
647201-HA-3	NM NEW MEXICO MFA 2019D		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	40,000	40,000	40,000	40,000				0		40,000			0	1,320	07/01/2044	1.A FE
647201-HB-1	NM NEW MEXICO MFA 2019D		07/01/2022	SINKING FUND REDEMPTION	XXX	30,000	30,000	30,000	30,000				0		30,000			0	1,019	07/01/2049	1.A FE
64971Q-7N-7	NY TFA PIT 2014 A-2		08/11/2022	BARCLAYS CAPITAL INC	XXX	15,015,568	14,955,000	14,674,743	14,804,213		11,966		11,966		14,816,179		199,389	199,389	495,509	11/01/2028	1.A FE
671205-ZL-9	CA OAK GROVE USD 2008A		09/14/2022	UBS SECURITIES LLC	XXX	2,184,380	2,750,000	1,391,720	1,966,688		62,560		62,560		2,029,249		155,131	155,131		08/01/2029	1.D FE
67756Q-ZT-7	OH OHIO HOUSING FIN AGCY 2019B		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	20,000	20,000	20,000	20,000				0		20,000			0	612	09/01/2039	1.A FE
67756Q-ZU-4	OH OHIO HOUSING FIN AGCY 2019B		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	35,000	35,000	35,000	35,000				0		35,000			0	1,161	09/01/2044	1.A FE
692020-WB-2	CA OXNARD USD 2006B		09/14/2022	UBS SECURITIES LLC	XXX	2,291,235	3,445,000	1,918,658	2,174,833		62,498		62,498		2,237,331		53,904	53,904		07/01/2033	1.C FE
70870E-BK-4	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	1,678,030	2,310,000	872,834	1,380,804		46,150		46,150		1,426,954		251,076	251,076		01/01/2031	1.C FE
70870E-BL-2	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	843,825	1,220,000	430,050	684,056		23,140		23,140		707,196		136,629	136,629		01/01/2032	1.C FE
70870E-BM-0	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	847,556	1,290,000	424,436	678,287		23,179		23,179		701,466		146,090	146,090		01/01/2033	1.C FE
70870E-BN-8	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	849,382	1,355,000	415,646	667,347		23,036		23,036		690,383		158,998	158,998		01/01/2034	1.C FE
70870E-BP-3	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	813,424	1,370,000	391,341	631,266		22,010		22,010		653,275		160,149	160,149		01/01/2035	1.C FE
70870E-BQ-1	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	811,960	1,445,000	384,746	623,049		21,903		21,903		644,953		167,007	167,007		01/01/2036	1.C FE
70870E-BR-9	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	745,150	1,400,000	347,116	564,310		20,002		20,002		584,312		160,838	160,838		01/01/2037	1.C FE
70870E-BS-7	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	721,245	1,435,000	331,011	540,222		19,303		19,303		559,525		161,720	161,720		01/01/2038	1.C FE
70870E-BT-5	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	748,613	1,575,000	337,664	553,227		19,928		19,928		573,155		175,458	175,458		01/01/2039	1.C FE
70870E-BU-2	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	678,902	1,515,000	301,576	496,030		18,011		18,011		514,042		164,860	164,860		01/01/2040	1.C FE
70870E-BV-0	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	1,220,802	2,915,000	536,856	887,147		32,521		32,521		919,667		301,135	301,135		01/01/2041	1.C FE
70870E-BW-8	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	1,103,885	2,795,000	479,594	794,372		29,257		29,257		823,629		280,256	280,256		01/01/2042	1.C FE
70870E-BX-6	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	494,684	1,335,000	213,306	354,130		13,104		13,104		367,234		127,450	127,450		01/01/2043	1.C FE
70870E-BY-4	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	463,405	1,335,000	333,858			5,142		5,142		339,000		124,405	124,405		01/01/2044	1.C FE
70870E-BZ-1	PA HARRISBURG PKG JNR CNTY 2013B		07/25/2022	BARCLAYS CAPITAL INC	XXX	1,189,370	3,640,000	739,243	224,576		17,864		17,864		848,293		341,077	341,077		01/01/2045	1.C FE
70870E-CA-5	PA HARRISBURG PKG JNR CNTY 2013B		07/25/2022	BARCLAYS CAPITAL INC	XXX	1,118,645	3,640,000	676,099	205,626		16,606		16,606		777,140		341,505	341,505		01/01/2046	1.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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
70870E-CB-3	PA HARRISBURG PKG JNR CNTY 2013B		07/26/2022	BARCLAYS CAPITAL INC	XXX	1,322,911	7,550,000	623,328	1,103,678		46,135		46,135		1,149,812		173,099	173,099		01/01/2049	1.C FE
70870E-DB-2	PA HARRISBURG PKG JNR CNTY/A 2013C		08/31/2022	VARIOUS	XXX	552,121	1,740,000	320,456	529,549		22,572		22,572		552,121			0		01/01/2041	1.C FE
70870E-DC-0	PA HARRISBURG PKG JNR CNTY/A 2013C		08/31/2022	VARIOUS	XXX	503,852	1,700,000	291,703	483,160		20,692		20,692		503,852			0		01/01/2042	1.C FE
70870E-DJ-5	PA HARRISBURG PKG JNR CNTY 2013B		07/25/2022	CITIGROUP GLOBAL MARKETS	XXX	1,055,163	3,640,000	400,036	684,027		26,681		26,681		710,708		344,455	344,455		01/01/2047	1.C FE
709224-QE-2	PENNSYLVANIA ST TPK COMMN TPK		09/12/2022	BARCLAYS CAPITAL INC	XXX	2,639,423	2,530,000	2,778,775	2,656,550		(18,786)		(18,786)		2,637,764		1,659	1,659	99,443	12/01/2036	1.E FE
73358X-DP-4	PORT AUTH N Y & N J		08/15/2022	PRIOR YEAR INCOME	XXX						0		0					0	12,294	02/15/2051	1.D FE
74514L-GL-5	PR GO 2001 AGC		09/30/2022	VARIOUS	XXX	435,039	409,731	450,863	453,770		(18,731)		(18,731)		435,039			0	33,479	07/01/2029	1.F FE
745190-UR-7	PR HWY & TRANS		08/31/2022	VARIOUS	XXX	3,968,357	3,500,000	4,049,115	3,980,276		(11,919)		(11,919)		3,968,357			0	214,375	07/01/2041	1.F FE
74526Q-LS-9	PR ELECTRIC POWER AUTH SERIES UU		08/31/2022	VARIOUS	XXX	2,496,819	2,500,000	2,474,750	2,494,360		2,459		2,459		2,496,819			0	145,833	07/01/2023	1.E FE
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY T		09/01/2022	VARIOUS	XXX	3,023,870	2,750,000	3,123,031	3,038,549		(14,679)		(14,679)		3,023,870			0	171,915	09/01/2031	2.B FE
752147-FH-6	CA RANCHO SANTIAGO CCD GO 2002C		09/14/2022	UBS SECURITIES LLC	XXX	7,371,285	8,500,000	5,901,805	7,017,854		170,114		170,114		7,187,968		183,317	183,317		09/01/2027	1.C FE
752147-FL-7	CA RANCHO SANTIAGO CCD GO 2002C		09/14/2022	UBS SECURITIES LLC	XXX	3,428,368	4,390,000	2,658,760	3,203,176		79,733		79,733		3,282,909		145,458	145,458		09/01/2030	1.C FE
763495-FG-8	RCHEDU 5.55 7/15/2022		07/15/2022	MATURITY	XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	111,000	07/15/2022	1.B FE
76886P-FD-0	CA RIVERSIDE CCD		08/01/2022	MATURITY	XXX	2,350,000	2,350,000	2,350,000	2,350,000				0		2,350,000			0	78,490	08/01/2022	1.C FE
79165B-AB-6	STLMFH 2.22 12/01/2038		09/27/2022	SINKING FUND REDEMPTION	XXX	44,096	44,096	44,096	44,096				0		44,096			0	591	12/01/2038	1.A FE
796720-GY-0	CA SAN BERNARDINO CCD		09/29/2022	BANK OF AMERICA	XXX	1,649,627	2,460,000	1,526,602	1,797,406		40,711		40,711		1,838,117		(188,491)	(188,491)		08/01/2032	1.C FE
797272-JW-2	CA SAN DIEGO USD 2011		09/14/2022	BANK OF AMERICA	XXX	2,420,440	4,000,000	2,156,480	2,584,163		59,403		59,403		2,643,566		(223,126)	(223,126)		08/13/2035	1.A FE
797355-B2-9	SDGSCD 0 3/15/2023		08/16/2022	VARIOUS	XXX	3,840,000	3,840,000	3,840,000	3,840,000				0		3,840,000			0		03/15/2023	1.D FE
797398-EJ-9	SDAGFAC 6.029 8/15/2026		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	810,000	810,000	781,245	799,155		1,281		1,281		800,435		9,565	9,565	48,835	08/15/2026	1.B FE
799038-GJ-7	SAN MATEO CNTY CALIF CMNTY COLLEGE		09/14/2022	BANK OF AMERICA	XXX	3,802,800	6,000,000	3,324,360	3,893,707		95,186		95,186		3,988,893		(186,093)	(186,093)		09/01/2034	1.A FE
83712D-F9-2	SC STATE HOUSING AUTH 2019B		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	30,000	30,000	30,000	30,000				0		30,000			0	870	07/01/2039	1.A FE
871089-EV-6	SWISCD 1.65 9/15/2024		08/31/2022	VARIOUS	XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	31,717	09/15/2024	1.C FE
880461-C7-1	TN TENNESSEE HSG DEV AUTH 2019		07/01/2022	VARIOUS	XXX	120,000	120,000	120,000	120,000				0		120,000			0	3,269	07/01/2039	1.B FE
880461-C8-9	TN TENNESSEE HSG DEV AUTH 2019		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	150,000	150,000	150,000	150,000				0		150,000			0	4,385	07/01/2044	1.B FE
880461-C9-7	TN TENNESSEE HSG DEV AUTH 2019		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	30,000	30,000	30,000	30,000				0		30,000			0	925	07/01/2049	1.B FE
880461-G5-1	TN HOUSING 2019		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	50,000	50,000	50,000	50,000				0		50,000			0	1,411	07/01/2034	1.B FE
880461-G6-9	TN HOUSING 2019		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	35,000	35,000	35,000	35,000				0		35,000			0	1,052	07/01/2039	1.B FE
880461-YJ-1	TN TENNESSEE HSG DEV AGCY 2019-1		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	120,000	120,000	120,000	120,000				0		120,000			0	4,233	07/01/2034	1.B FE
880461-YK-8	TN TENNESSEE HSG DEV AGCY 2019-1		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	105,000	105,000	105,000	105,000				0		105,000			0	4,070	07/01/2039	1.B FE
882723-7U-7	TX UTGO 2017		07/28/2022	LOOP CAPITAL MARKETS	XXX	6,013,800	6,000,000	6,000,000	6,000,000				0		6,000,000		13,800	13,800	181,050	10/01/2030	1.A FE
882723-7W-3	TX UTGO 2017		07/28/2022	RAYMOND JAMES & ASSOCIATES	XXX	3,012,630	3,000,000	3,000,000	3,000,000				0		3,000,000		12,630	12,630	94,275	10/01/2032	1.A FE
882723-7X-1	TX UTGO 2017		07/28/2022	RAYMOND JAMES & ASSOCIATES	XXX	11,022,110	11,000,000	11,000,000	11,000,000				0		11,000,000		22,110	22,110	350,533	10/01/2033	1.A FE
882723-7Y-9	TX UTGO 2017		07/28/2022	RAYMOND JAMES & ASSOCIATES	XXX	3,747,675	3,750,000	3,750,000	3,750,000				0		3,750,000		(2,325)	(2,325)	121,063	10/01/2034	1.A FE
882750-PH-9	TXSHSG 3.8 07/01/2039		09/01/2022	VARIOUS	XXX	325,000	325,000	325,000	325,000				0		325,000			0	12,756	07/01/2039	1.B FE
882750-PJ-5	TXSHSG 3.9 07/01/2044		09/01/2022	VARIOUS	XXX	290,000	290,000	290,000	290,000				0		290,000			0	11,680	07/01/2044	1.B FE
882750-PL-0	TXSHSG 3.95 01/01/2050		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	180,000	180,000	180,000	180,000				0		180,000			0	7,341	01/01/2050	1.B FE
88275F-RA-9	TX DEPT OF HOUSING		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	390,000	390,000	411,696	409,761		(513)		(513)		409,248		(19,248)	(19,248)	9,699	09/01/2039	1.B FE
88275F-RB-7	TX DEPT OF HOUSING		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	55,000	55,000	56,340	56,257		(23)		(23)		56,235		(1,235)	(1,235)	1,571	09/01/2044	1.B FE
906573-ES-5	CA UNION ESD GO 1999D		09/14/2022	UBS SECURITIES LLC	XXX	9,390,560	12,160,000	7,364,582	8,872,579		231,531		231,531		9,104,110		286,450	286,450		09/01/2030	1.B FE
911760-SY-3	VENDE SERIES 2003-1 CLASS J		09/01/2022	MBS PAYDOWN	XXX	312,989	312,989	312,450	312,891		98		98		312,989			0	12,160	11/15/2032	1.A
911760-TM-8	VENDE SERIES 2003-2 CLASS Z		09/15/2022	MBS PAYDOWN	XXX	160,933	160,933	130,191	159,809		1,124		1,124		160,933			0	5,324	05/15/2033	1.A
917435-AA-7	UTSHSG		07/19/2022	SINKING FUND REDEMPTION	XXX	103,378	103,378	97,691	103,001		378		378		103,378			0	5,574	07/01/2050	1.D 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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
92261U-AB-0	VENDE 2008 - 1 GZ		09/15/2022	VARIOUS	XXX	663,928	663,928	622,104	659,968		3,960		3,960		663,928			0	24,700	01/15/2037	1.A
938429-S6-5	OR BVRTN SCHOOL DISTRICT 48J 2017B		08/25/2022	CITIGROUP GLOBAL MARKETS	XXX	4,442,543	5,545,000	3,820,339	4,275,154		99,204		99,204		4,374,358		68,185	68,185		06/15/2029	1.B FE
93976A-AH-5	WASFAC 6.79 7/1/2040		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	245,000	245,000	245,000	245,000				0		245,000			0	16,636	07/01/2040	2.C FE
95639D-BE-9	WEST VIRGINIA BUILDING		08/31/2022	VARIOUS	XXX	4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0		06/15/2024	1.E FE
969268-AP-6	CA WILLIAM S HART UHSD GO 2008B		08/31/2022	VARIOUS	XXX	1,402,997	1,455,000	935,885	1,366,347		36,649		36,649		1,402,997			0		08/01/2023	1.C FE
BGH31M-P2-9	FEDERAL HOME LN MTG COR 3.5 15MAY42		09/15/2022	MBS PAYDOWN	XXX	223,638	223,638	223,433	223,378		259		259		223,638			0	4,886	03/01/2042	1.A
BGH31M-RL-5	FEDERAL NATL MTG ASSN 3.5 25MAY42		09/26/2022	MBS PAYDOWN	XXX	164,543	164,543	164,197	167,283		(2,740)		(2,740)		164,543			0	4,222	03/01/2042	1.A
BGH346-C7-4	FEDERAL NATL MTG ASSN G 3.0 25MAR43		09/26/2022	MBS PAYDOWN	XXX	4,172	4,172	4,128	4,155		17		17		4,172			0	42	07/01/2042	1.A
BGH35X-JR-3	FEDERAL NATL MTG ASSN G 4.0 25AUG43		09/26/2022	MBS PAYDOWN	XXX	87,052	87,052	84,746	88,206		(1,154)		(1,154)		87,052			0	1,166	07/01/2043	1.A
BGH480-53-8	FNMA MF 18YR		09/26/2022	MBS PAYDOWN	XXX	7,900	7,900	7,984	7,904		(4)		(4)		7,900			0	194	01/01/2034	1.A
BGH52H-NY-6	GNR 2017-77 DY		09/20/2022	MBS PAYDOWN	XXX	355,224	355,224	354,558	354,579		645		645		355,224			0	8,159	03/01/2047	1.A
BGH54L-AV-5	STRU BA-8889 ZC		09/26/2022	MBS PAYDOWN	XXX	121,235	121,235	117,612	120,113		1,122		1,122		121,235			0	2,863	07/01/2047	1.A
BGH5B8-E1-8	FNMA MF 9.6/9.1		09/26/2022	MBS PAYDOWN	XXX	11,779	11,779	12,000	11,795		(16)		(16)		11,779			0	254	08/01/2027	1.A
0909999999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					719,223,896	765,313,751	696,157,780	699,357,477	0	2,198,848	0	2,198,848	0	715,739,833	0	3,484,058	3,484,058	18,748,468	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000366-AA-2	AASET 2017-1A A		09/16/2022	MBS PAYDOWN	XXX	1,553,881	1,553,881	1,553,828	1,551,623		2,258		2,258		1,553,881			0	37,880	05/16/2042	2.B FE
00038P-AA-8	AASET 2021-1A A		09/16/2022	MBS PAYDOWN	XXX	5,223,914	5,223,914	5,170,251	5,209,584		14,330		14,330		5,223,914			0	103,251	11/16/2041	1.G FE
00038R-AA-4	AASET 2019-2 A		08/16/2022	MBS PAYDOWN	XXX	65,968	65,968	62,061	65,405		563		563		65,968			0	1,348	10/16/2039	2.C FE
00083Y-AA-3	ACC GROUP HOUSING LLC		07/15/2022	VARIOUS	XXX	40,279	40,279	40,279					0		40,279			0	1,285	07/15/2054	1.C FE
00110X-AA-2	AFN 2021-1A A1		09/20/2022	MBS PAYDOWN	XXX	21,305	21,305	21,298	21,280		25		25		21,305			0	313	05/20/2051	1.A FE
00110X-AB-0	AFN 2021-1A A2		09/20/2022	MBS PAYDOWN	XXX	28,885	28,885	28,881	28,843		42		42		28,885			0	536	05/20/2051	1.A FE
00164T-AD-0	AMCEST 6.01 1/53		08/31/2022	VARIOUS	XXX	1,555,388	1,437,765	1,567,440	1,243,270		(2,984)		(2,984)		1,555,388			0	78,408	01/15/2053	1.F FE
00192J-AE-6	APS 2016-1 4A		09/28/2022	MBS PAYDOWN	XXX	7,981	7,981	6,745	6,463	1,418	100		1,518		7,981			0	380	05/30/2050	6.
00221@-AA-9	ARKANSAS ST UNIV		09/22/2022	SINKING FUND REDEMPTION	XXX	6,864	6,864	6,933	6,866		(1)		(1)		6,864			0	205	08/20/2043	1.E
00255U-AA-3	AASET 2020-1A A		08/15/2022	MBS PAYDOWN	XXX	89,477	89,477	89,192	89,308		168		168		89,477			0	1,874	01/16/2040	2.A FE
00256D-AA-0	AASET 2019-1 A		08/15/2022	MBS PAYDOWN	XXX	318,135	318,135	187,243	187,383		(140)		(140)		187,243		130,893	130,893	(598)	05/15/2039	4.C FE
00258B-AB-0	AASET 2021-2A B		09/15/2022	MBS PAYDOWN	XXX	125,735	125,735	124,131	114,485		211		211		125,735			0	2,947	01/15/2047	2.B FE
007036-QT-6	ARMT 2005-8 7A2		09/26/2022	VARIOUS	XXX	348,674	365,411	302,643	335,358		13,316		13,316		348,674			0	3,041	11/25/2035	1.A FM
008414-AA-2	ABMT 2013-1 A1		09/01/2022	MBS PAYDOWN	XXX	13,643	13,643	13,635	13,640		2		2		13,643			0	296	07/25/2043	1.A FM
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		09/14/2022	SINKING FUND REDEMPTION	XXX	208,355	208,355	209,628	208,384		(30)		(30)		208,355			0	6,268	11/10/2039	1.E
009349-AX-9	ALS 2016-1 AR		09/30/2022	VARIOUS	XXX	14,308,059	14,204,802	14,359,295	14,364,303		(56,081)		(56,081)		14,308,222		(162)	(162)	579,994	05/15/2034	2.A PL
02146S-AD-1	CWALT 2006-0A14 2A1		09/25/2022	MBS PAYDOWN	XXX	62,207	62,207	55,165	61,173		1,033		1,033		62,207			0	685	11/25/2046	1.B FM
02147R-AJ-9	CWALT 2006-23CB 1A9		09/01/2022	MBS PAYDOWN	XXX	23,280	23,280	21,103	23,026		254		254		23,280			0	907	08/25/2036	1.B FM
021485-AA-5	AV-DAL 2020 A		09/19/2022	MBS PAYDOWN	XXX	917,369	917,369	917,423	917,423				0		917,423		(54)	(54)	25,956	12/15/2045	2.A PL
02148L-AB-8	CWALT 2007-HY2 2A		09/01/2022	MBS PAYDOWN	XXX	226,355	226,355	194,099	220,365		5,990		5,990		226,355			0	4,160	03/25/2047	1.B FM
02149H-BR-0	CWALT 2007-2CB 1A15		09/01/2022	MBS PAYDOWN	XXX	9,551	9,551	8,250	9,490		61		61		9,551			0	343	03/25/2037	5.B FM
02209S-BF-9	ALTRIA GROUP INC		07/15/2022	DEUTSCHE BANK SECURITIES INC	XXX	457,292	510,000	631,008	629,283		(1,313)		(1,313)		627,970		(170,678)	(170,678)	28,238	02/14/2049	2.B FE
023761-AA-7	AAL 2017-1 AA		08/16/2022	SINKING FUND REDEMPTION	XXX	19,000	19,000	19,380	19,036		(36)		(36)		19,000			0	694	02/15/2029	2.A FE
02376U-AA-3	AAL 2016-1 AA		07/15/2022	SINKING FUND REDEMPTION	XXX	47,491	47,491	47,848	47,525		(34)		(34)		47,491			0	1,698	01/15/2028	2.A FE
02376W-AA-9	AMERICAN AIRLINES INC		07/15/2022	SINKING FUND REDEMPTION	XXX	376,471	376,471	376,471	376,471				0		376,471			0	15,435	01/15/2028	2.A FE
02377L-AA-2	AAL 2019-1 AA		08/16/2022	SINKING FUND REDEMPTION	XXX	20,358	20,358	20,307	20,328		29		29		20,358			0	641	02/15/2032	2.A FE
02378A-AA-5	AMERICAN AIRLINES INC		08/15/2022	SINKING FUND REDEMPTION	XXX	1,199,375	1,199,375	1,199,375	1,199,375				0		1,199,375			0	47,975	08/15/2030	2.C FE
02660T-EK-5	AHM 2005-2 1A1		09/25/2022	MBS PAYDOWN	XXX	324,180	324,180	268,595	318,502		5,678		5,678		324,180			0	2,841	09/25/2045	1.A FM
02660T-FJ-7	AHM 2005-2 5A4C		09/26/2022	MBS PAYDOWN	XXX	65,685	65,685	50,736	64,564		1,121		1,121		65,685			0	1,299	09/25/2035	3.B FM
02660T-GS-6	AHM 2005-4 3A1		09/25/2022	MBS PAYDOWN	XXX	108,285	108,285	85,106	105,261		3,025		3,025		108,285			0	739	11/25/2045	1.B FM
03073E-AS-4	AMERISOURCEBERGEN CORPORATION		09/20/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	74,000	74,000	74,000	74,000				0		74,000			0	592	03/15/2023	2.A FE
030981-AL-8	AMERIGAS PARTNERS LP/AMERIGAS FINA		08/04/2022	BANK OF AMERICA	XXX	2,010,000	2,000,000	2,000,000	2,000,000				0		2,000,000		10,000	10,000	82,417	05/20/2027	4.A FE
03464K-AB-4	AOMT 2019-5 A2		09/01/2022	MBS PAYDOWN	XXX	149,763	149,763	149,762	149,797		(33)		(33)		149,763			0	2,652	10/25/2049	1.A FM
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP		08/24/2022	VARIOUS	XXX	20,645,859	21,060,000	21,261,765	21,164,963		(14,220)		(14,220)		21,150,744		(504,885)	(504,885)	684,777	05/27/2026	1.G 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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
03789X-AD-0	DIN 2019-1A A2I		08/31/2022	VARIOUS	XXX	3,838,805	3,861,000	3,818,606	3,831,635		7,171		7,171		3,838,805			0	114,285	06/05/2049	2.B FE
03789X-AE-8	DIN 2019-1A A2II		08/31/2022	VARIOUS	XXX	15,345,000	15,345,000	15,345,000	15,345,000				0		15,345,000			0	535,506	06/05/2049	2.B FE
038222-AK-1	APPLIED MATERIALS INC		09/15/2022	CITIGROUP GLOBAL MARKETS	XXX	13,288,860	13,000,000	12,956,190	12,965,393		1,269		1,269		12,966,663		322,197	322,197	640,900	10/01/2035	1.F FE
038522-AP-3	ARAMARK SERVICES INC		09/21/2022	VARIOUS	XXX	5,859,985	5,950,000	5,652,500	5,745,895		39,475		39,475		5,785,369		74,616	74,616	277,071	04/01/2025	4.A FE
038522-AQ-1	ARAMARK SERVICES INC		09/12/2022	VARIOUS	XXX	5,312,234	5,540,000	5,147,028	5,219,459		27,948		27,948		5,247,407		64,827	64,827	289,551	02/01/2028	4.A FE
038522-AR-9	ARAMARK SERVICES INC		09/19/2022	VARIOUS	XXX	10,838,141	10,786,000	10,786,000	10,786,000				0		10,786,000		52,141	52,141	553,066	05/01/2025	4.A FE
038779-AB-0	ARBYS 2020-1A A2		08/01/2022	MBS PAYDOWN	XXX	151,625	151,625	151,625	151,625				0		151,625			0	3,765	08/01/2050	2.C FE
04015C-AA-6	ARES FINANCE CO LLC		08/31/2022	VARIOUS	XXX	2,987,212	3,000,000	2,948,040	2,983,387		3,825		3,825		2,987,212			0	107,667	10/08/2024	2.A FE
04301Y-AA-1	ARTEMIS 2018-1 CN		09/27/2022	MBS PAYDOWN	XXX	134,159	326,108	134,159	134,159				0		134,159			0		12/15/2068	2.A
04542B-MU-3	ABFC 2005-AQ1 A6		09/01/2022	MBS PAYDOWN	XXX	2,499	2,499	2,436	2,455		44		44		2,499			0	72	06/25/2035	1.A FM
04546K-AA-6	AASET 2018-2A A		09/16/2022	VARIOUS	XXX	6,056,210	6,056,210	6,056,019	6,044,307		11,903		11,903		6,056,210			0	161,846	11/18/2038	2.B FE
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		07/13/2022	BANK OF AMERICA	XXX	10,319,105	10,162,000	10,294,573	10,203,948		(8,687)		(8,687)		10,195,262		123,843	123,843	527,859	07/01/2024	2.A FE
04621X-AJ-7	ASSURANT INC		08/31/2022	VARIOUS	XXX	10,973,946	11,000,000	10,957,870	10,971,365		2,582		2,582		10,973,946			0	489,864	03/27/2028	2.B FE
048677-AH-1	ATLMAR 5.383 2/48		08/15/2022	SINKING FUND REDEMPTION	XXX	5,486	5,486	5,354			14		14		5,486			0	295	02/15/2048	4.A FE
05178T-AA-9	AURMIL 5.82 7/34		07/15/2022	SINKING FUND REDEMPTION	XXX	127,524	127,524	129,486	127,605		(81)		(81)		127,524			0	7,422	07/15/2034	1.F FE
05531R-AT-4	BCAP..09-RR4H		08/26/2022	VARIOUS	XXX	168,696	193,366	163,324	162,899		5,796		5,796		168,696			0	(6,363)	09/26/2035	1.B FM
05532C-AK-5	BCAP 2009-RR8 3A2		09/27/2022	MBS PAYDOWN	XXX	19,327	19,327	16,959	19,092		236		236		19,327			0	675	03/26/2037	5.B FM
05532E-AR-6	BCAP 2009 RR10 8A2		09/27/2022	MBS PAYDOWN	XXX	46,663	46,663	32,353	45,296		1,368		1,368		46,663			0	1,345	08/26/2036	4.B FM
05532V-BB-2	BCAP 2010-RR2 4A6		09/27/2022	MBS PAYDOWN	XXX	86,131	86,131	64,922	74,871		11,260		11,260		86,131			0	796	08/26/2037	1.B FM
05533T-AM-3	BCAP 2011-RR2 2A7		09/27/2022	MBS PAYDOWN	XXX	55,595	55,595	43,575	53,620		1,975		1,975		55,595			0	1,098	11/26/2036	1.B FM
059475-AJ-2	BOAA 2007-2 2A4		09/01/2022	MBS PAYDOWN	XXX	21,485	21,485	17,655	21,182		303		303		21,485			0	802	06/25/2037	1.B FM
059487-AC-2	BOAA 2006-6 CB3		09/01/2022	MBS PAYDOWN	XXX	67,295	67,295	58,746	66,692		603		603		67,295			0	2,321	07/25/2046	1.B FM
05949C-GA-8	BOAMS 2005-H 2A5		09/01/2022	MBS PAYDOWN	XXX	6,359	6,359	5,967	6,309		50		50		6,359			0	116	09/25/2035	1.B FM
05951G-AC-6	BAFC 2007-2 TA2		09/25/2022	MBS PAYDOWN	XXX	50,654	50,654	35,014	48,695		1,959		1,959		50,654			0	276	03/25/2037	1.A FM
05952H-AD-1	BOAMS 2007-1 1A4		09/01/2022	MBS PAYDOWN	XXX	131,769	131,769	115,993	130,040		1,728		1,728		131,769			0	4,481	03/25/2037	2.B FM
05953Y-CQ-2	BAFC 2007-4 TA7		09/26/2022	VARIOUS	XXX	16,936	16,936	12,370	16,453		483		483		16,936			0	160	05/26/2037	1.A FM
05954U-AC-2	BAFC..09-R9		09/27/2022	MBS PAYDOWN	XXX	11,999	11,999	10,019	11,786		213		213		11,999			0	426	10/25/2036	2.B FM
05955E-AC-7	BAFC 2009-R4A		09/27/2022	MBS PAYDOWN	XXX	89,878	89,878	68,061	87,400		2,478		2,478		89,878			0	3,090	01/26/2037	1.B FM
06051G-FB-0	BANK OF AMERICA CORP		07/07/2022	FREE TRANSFER	XXX	3,038,921	3,000,000	3,097,775			(17,247)		(17,247)		3,080,527		(41,606)	(41,606)	56,719	01/22/2024	1.G FE
06051G-HM-4	BANK OF AMERICA CORP		08/11/2022	BANK OF AMERICA	XXX	22,563,230	23,000,000	23,000,000	23,000,000				0		23,000,000		(436,770)	(436,770)	1,042,361	07/23/2029	1.G FE
06652K-AA-1	BANKUNITED INC		08/31/2022	VARIOUS	XXX	13,079,783	13,080,000	12,952,601	13,023,043		8,717		8,717		13,031,760		48,023	48,023	488,031	11/17/2025	2.B FE
06761M-AA-5	BMM 2018-1A A1		09/29/2022	PIERPONT SECURITIES LLC	XXX	2,904,000	3,000,000	3,000,000	3,000,000				0		3,000,000		(96,000)	(96,000)	72,402	01/15/2031	1.A FE
06985P-AN-0	BASIC ENERGY SERVICES INC		08/19/2022	VARIOUS	XXX	1,725	23,000	460	(230)	690			690		460		1,265	1,265	2,638	10/15/2023	6.
07386H-L3-3	BALTA 2006-3 22A1		09/01/2022	MBS PAYDOWN	XXX	31,652	31,652	23,306	31,235		417		417		31,652			0	691	05/25/2036	1.B FM
07386H-ZE-4	BALTA 2005-10 22A1		08/26/2022	MBS PAYDOWN	XXX	1,044,247	1,116,196	912,023	897,728		146,519		146,519		1,044,247			0	22,538	01/25/2036	1.B FM
07387A-AW-5	BSARM 2005-3 2A1		09/01/2022	MBS PAYDOWN	XXX	58,111	58,111	56,906	57,983		128		128		58,111			0	1,176	06/25/2035	1.B FM
07387A-DH-5	BSARM 2005-6 2A1		09/01/2022	MBS PAYDOWN	XXX	45,759	45,759	37,909	45,248		512		512		45,759			0	690	08/25/2035	1.B FM
07387A-EG-6	BSARM 2005-9 A1		08/31/2022	VARIOUS	XXX	2,846,319	2,886,958	2,786,636	2,796,185		50,134		50,134		2,846,319			0	54,813	10/25/2035	1.B FM
07388D-AS-7	BSARM 2006-2 3A2		09/01/2022	VARIOUS	XXX	14,584	14,584	12,685	14,423		161		161		14,584			0	300	07/25/2036	1.B FM
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)		09/16/2022	SINKING FUND REDEMPTION	XXX	93,544	93,544	93,544	93,544				0		93,544			0	3,712	01/15/2026	2.A
090572-AQ-1	BIO-RAD LABORATORIES INC		08/03/2022	HSBC SECURITIES, INC	XXX	7,367,061	8,000,000	7,978,640			666		666		7,979,306		(612,246)	(612,246)	125,800	03/15/2032	2.B FE
090572-AR-9	BIO-RAD LABORATORIES INC		08/31/2022	JANE	XXX	66,347	70,000	69,854			13		13		69,867		(3,520)	(3,520)	1,155	03/15/2027	2.B FE
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC		07/12/2022	BANK OF AMERICA	XXX	1,000,000	1,000,000	981,060	997,479		1,188		1,188		998,667		1,333	1,333	43,410	02/15/2023	1.E FE
09261W-AN-4	BLACKROCK DLF IX 2020-1 CLO CLASS W		07/17/2022	MBS PAYDOWN	XXX	326,909	326,909	327,399	327,399				0		327,399		(490)	(490)	6,198	07/21/2030	4.B FE
09262E-AP-8	BLACKROCK DLF IX 2021-2 CLO CLASS W		07/29/2022	MBS PAYDOWN	XXX	1,995,669	1,995,669	1,995,669	1,945,110				0		1,995,669			0	45,373	05/20/2035	4.A FE
097023-CT-0	BOEING CO		08/03/2022	JEFFERIES & COMPANY INC	XXX	5,050,500	5,000,000	5,000,000	5,000,000				0		5,000,000		50,500	50,500	185,521	05/01/2025	2.C FE
097023-CY-9	BOEING CO		08/04/2022	DEUTSCHE BANK SECURITIES INC	XXX	44,390,280	44,000,000	44,000,000	44,000,000				0		44,000,000		390,280	390,280	1,743,561	05/01/2030	2.C FE
097023-DD-4	BOEING CO		07/15/2022	ASI	XXX	640,140	650,000	650,000	650,000				0		650,000		(9,861)	(9,861)	7,269	02/04/2023	2.C FE
09857L-AR-9	BOOKING HOLDINGS INC		07/28/2022	SUMRIDGE PARNTERS, LLC	XXX	1,543,110	1,500,000	1,609,195	1,593,040		(5,863)		(5,863)		1,587,177		(44,067)	(44,067)	55,500	04/13/2030	1.G FE
09951@-AA-6	BORALEX FINANCE LP		07/29/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	5,975,729	5,975,729	6,069,608	6,028,436		(10,437)		(10,437)		6,018,000		(42,270)	(42,270)	808,283	09/30/2026	2.C
101137-AW-7	BOSTON SCIENTIFIC CORPORATION		08/29/2022	PRIOR YEAR INCOME	XXX						0		0		0			0	95,000	03/01/2026	2.B FE
11135F-BA-8	BROADCOM INC		08/03/2022	BANK OF AMERICA	XXX	5,016,700	5,000,000	4,976,250	4,978,022		1,521		1,521		4,979,543		37,157	37,157	191,319	04/15/2029	2.C FE
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC		08/31/2022	SCOTIA CAPITAL USA INC	XXX	491,409	460,000	644,322	635,870		(4,784)		(4,784)		631,086		(139,678)	(139,678)	18,699	06/01/2041	1.D FE
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE		07/07/2022	CITIGROUP GLOBAL MARKETS	XXX	2,368,540	2,000,000	2,778,440	2,700,062		(18,813)		(18,813)		2,681,249		(312,709)	(312,709)	85,417	05/01/2037	1.D 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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
12434L-AA-2	BXMT 2020-FL2 A		08/29/2022	WELLS FARGO	XXX	986,563	1,000,000	975,938	985,825		(7)		(7)		985,818		745	745	12,625	02/16/2037	1.A FE
12479M-AH-1	CBCI 2016-1 A		08/31/2022	VARIOUS	XXX	51,424,618	51,424,619	51,424,740	51,424,740		(1)		(1)		51,424,739		(120)	(120)	2,323,141	07/15/2046	1.F FE
12479R-AE-7	CAUTO 2017-1A A2		09/15/2022	VARIOUS	XXX	12,200,996	12,198,311	12,196,591	12,196,681		4,316		4,316		12,200,996			0	365,115	04/15/2047	1.E FE
12479R-AF-4	CAUTO 2017-1A A3		09/30/2022	VARIOUS	XXX	2,742,489	2,742,489	2,742,448	2,742,481		8		8		2,742,489			0	95,988	04/15/2047	1.E FE
12508E-AD-3	CDK GLOBAL INC		07/06/2022	SECURITY CALLED BY ISSUER at 103.625	XXX	78,100,090	75,368,000	75,367,571	75,367,834		29		29		75,367,863		137	137	5,718,547	10/15/2024	5.A FE
12510H-AD-2	CAUTO 2020-1A A4		09/15/2022	MBS PAYDOWN	XXX	1,250	1,250	1,250	1,248		2		2		1,250			0	27	02/15/2050	1.E FE
12510H-AE-0	CAUTO 2020-1A A5		09/15/2022	MBS PAYDOWN	XXX	6,875	6,875	7,011	6,887		(12)		(12)		6,875			0	160	02/15/2050	1.E FE
12510H-AF-7	CAUTO 2020-1A A6		09/15/2022	MBS PAYDOWN	XXX	13,125	13,125	13,317	13,125				0		13,125			0	334	02/15/2050	1.E FE
12510H-AN-0	CAUTO 2021-1A A4		09/15/2022	MBS PAYDOWN	XXX	4,750	4,750	4,749	4,745		5		5		4,750			0	87	08/15/2051	1.E FE
12563L-AN-7	CLIF 2020-1A A		09/19/2022	MBS PAYDOWN	XXX	173,250	173,250	173,170	173,074		176		176		173,250			0	2,402	09/18/2045	1.F FE
12565K-AE-7	CLIF 2022-1A A1		09/19/2022	MBS PAYDOWN	XXX	349,000	349,000	348,825			440		440		349,000			0	5,326	01/18/2047	1.F FE
12639G-DD-7	CSMC 2009-14R 4A10		09/27/2022	MBS PAYDOWN	XXX	237,044	237,044	200,894	230,815		6,229		6,229		237,044			0	4,476	10/26/2035	1.B FM
12639M-FA-8	CSMC 2010-15R		09/27/2022	MBS PAYDOWN	XXX	91,033	91,033	65,610	86,978		4,055		4,055		91,033			0	869	10/26/2037	1.B FM
12640W-AC-4	CSMC 2008-3R 1A2		09/27/2022	MBS PAYDOWN	XXX	19,524	19,524	17,595	19,285		239		239		19,524			0	458	07/26/2037	1.B FM
12641D-LM-9	CSX TRANSPORTATION INC		08/31/2022	VARIOUS	XXX	2,599,416	2,598,727	2,613,590	2,599,809		(393)		(393)		2,599,416			0	174,072	01/15/2023	1.E FE
12645E-EN-1	CSMC 2010-20R 7A4		09/28/2022	MBS PAYDOWN	XXX	646	646	615	631		15		15		646			0	16	03/27/2037	1.A FM
12645Q-AC-2	CSMC 2011-6R 1A2		07/29/2022	MBS PAYDOWN	XXX	3,608	3,608	2,378	3,313		295		295		3,608			0	53	03/25/2036	1.B FM
12646P-AE-9	CSMC 2013-2R 1A3		09/26/2022	MBS PAYDOWN	XXX	319,505	319,505	255,039	315,451		4,054		4,054		319,505			0	5,076	05/28/2036	1.B FM
12646T-BW-0	CSMC 2013-3R 4A2		09/20/2022	MBS PAYDOWN	XXX	49,537	49,537	36,534	47,860		1,677		1,677		49,537			0	840	03/27/2036	1.B FM
12646U-AA-6	CSMC 2013-IVR1 A1		09/01/2022	MBS PAYDOWN	XXX	65,558	65,558	60,753	64,008		1,550		1,550		65,558			0	1,008	03/25/2043	1.A FM
12646W-AH-7	CSMC 2013-IVR2 A2		09/01/2022	MBS PAYDOWN	XXX	16,654	16,654	15,733	16,366		288		288		16,654			0	325	04/25/2043	1.A FM
126650-BP-4	CVS LEASE PASS THROUGH TRUST		09/12/2022	SINKING FUND REDEMPTION	XXX	304,270	304,270	308,650	304,544		(274)		(274)		304,270			0	12,249	12/10/2028	2.B FE
126650-BS-8	CVS PASS THROUGH TRUST		09/12/2022	SINKING FUND REDEMPTION	XXX	101,585	101,585	101,585	101,585				0		101,585			0	5,087	01/10/2032	2.B FE
126650-BY-5	CVS PASS THROUGH TRUST		09/10/2022	VARIOUS	XXX	42,092	42,092	48,911	42,445		(353)		(353)		42,092			0	1,663	01/10/2034	2.B FE
12665U-AA-2	CVS CAREMARK CORP		09/12/2022	SINKING FUND REDEMPTION	XXX	67,820	67,820	67,820	67,820				0		67,820			0	2,128	01/10/2036	2.B FE
126673-QR-6	CWHEL 2004-S 1A		09/15/2022	MBS PAYDOWN	XXX	209,484	209,484	198,887	210,187		(703)		(703)		209,484			0	1,381	02/15/2030	1.A FM
12667F-R6-4	CWALT 2004-36CB 2A4		09/01/2022	MBS PAYDOWN	XXX	53,292	53,292	49,961	52,906		386		386		53,292			0	1,908	02/25/2035	1.B FM
126685-AD-8	CWHEL 2005-C 2A		09/15/2022	MBS PAYDOWN	XXX	19,416	19,416	15,370	19,085		331		331		19,416			0	113	07/15/2035	1.A FM
126685-AF-3	CWHEL 2005-D 2A		09/15/2022	MBS PAYDOWN	XXX	31,019	31,019	24,913	30,892		127		127		31,019			0	173	11/15/2035	1.A FM
12668A-2P-9	CWALT 2005-70CB A5		09/01/2022	MBS PAYDOWN	XXX	107,071	107,071	97,769	106,129		942		942		107,071			0	3,452	12/25/2035	4.B FM
12668A-Q2-4	CWALT 2005-J14 A3		09/01/2022	MBS PAYDOWN	XXX	42,331	42,331	32,870	41,759		573		573		42,331			0	1,401	12/25/2035	3.B FM
12702*-AA-4	CVS LEASE PASS THROUGH TRUST		09/13/2022	SINKING FUND REDEMPTION	XXX	42,311	42,311	42,311	42,311				0		42,311			0	1,097	10/10/2039	2.B
130331-AA-9	CAHFA 2018-K PT		08/26/2022	MBS PAYDOWN	XXX	7,922	7,922	7,922	7,922				0		7,922			0	224	12/01/2033	1.B FE
14066A-AA-7	CPMRK 2006-RILY A1		08/31/2022	VARIOUS	XXX	8,390,898	7,321,850	8,479,361	8,421,490		(30,592)		(30,592)		8,390,898			0	513,243	07/10/2051	1.G
14066A-AB-5	GMACN 2006-RILY A2		09/12/2022	VARIOUS	XXX	46,008	46,008	27,113	45,586		422		422		46,008			0	372	07/10/2051	1.G
14066E-AA-9	CPMRK 2006-CBPA A		08/31/2022	VARIOUS	XXX	5,518,627	5,431,342	5,529,975	5,520,662		(2,035)		(2,035)		5,518,627			0	239,110	05/10/2051	1.F
140689-AA-8	CPMRK 2007-LEE A		09/12/2022	SINKING FUND REDEMPTION	XXX	5,982	5,982	5,989	5,982				0		5,982			0	240	09/10/2052	1.D
140694-AA-8	CPMRK 2007-ROBS A		09/12/2022	SINKING FUND REDEMPTION	XXX	3,215	3,215	3,158	3,209		6		6		3,215			0	130	10/10/2052	1.F
14069B-AA-2	CPMRK 2007-AETC A1		09/14/2022	SINKING FUND REDEMPTION	XXX	123,982	123,982	122,983	123,944		38		38		123,982			0	4,755	02/10/2052	2.C
14069E-AA-6	CPMRK 2007-ACC A1		09/12/2022	MBS PAYDOWN	XXX	52,254	52,254	52,216	52,169		85		85		52,254			0	2,075	07/10/2052	1.E FE
14070A-AA-1	CPMRK 2007-AET2 A		09/12/2022	VARIOUS	XXX	8,777,072	8,704,098	8,786,221	8,779,185		(2,113)		(2,113)		8,777,072			0	382,488	10/10/2052	1.G
14070E-AA-3	CPMRK 2008-AMCW A1A		09/12/2022	VARIOUS	XXX	64,519,554	53,354,259	65,840,994	64,693,951		(174,397)		(174,397)		64,519,554			0	2,667,244	07/10/2055	1.E FE
14070E-AC-9	CPMRK 2009-AMCW A1A		09/12/2022	SINKING FUND REDEMPTION	XXX	7,376	7,376	7,303	7,359		17		17		7,376			0	392	07/10/2055	1.E FE
14070R-AA-4	CPMRK 2008-LACK A1		09/12/2022	SINKING FUND REDEMPTION	XXX	30,080	30,080	30,061	30,021		59		59		30,080			0	1,432	12/10/2053	1.G FE
141844-AF-7	CARIBBEAN DEVELOPMENT BK		07/13/2022	CIBC OPPENHEIMER CORP	XXX	1,562,100	1,524,000	1,524,000	1,524,000				0		1,524,000		38,100	38,100	45,376	11/09/2027	1.B FE
14855J-AB-1	CLAST 2016-1 A		09/15/2022	MBS PAYDOWN	XXX	2,045,477	2,045,477	2,040,388	2,041,885		3,592		3,592		2,045,477			0	59,871	08/15/2041	1.G FE
14855J-AC-9	CLAST 2016-1 B		08/15/2022	MBS PAYDOWN	XXX	3,331	3,331	3,329	3,323		8		8		3,331			0	103	08/15/2041	2.C FE
14855M-AA-6	CLAST 2019-1A A		09/15/2022	VARIOUS	XXX	214,544	214,544	214,803	209,494		303		303		214,544			0	5,446	04/15/2039	2.B FE
14856C-AA-7	CLAST 2018-1 A		09/15/2022	VARIOUS	XXX	1,182,596	1,182,596	1,171,946	1,179,368		3,228		3,228		1,182,596			0	32,218	06/15/2043	2.A FE
14856E-AE-5	CLAST 2015-1 AR		09/15/2022	VARIOUS	XXX	10,475,073	9,924,888	9,880,028	9,900,301		571,074		571,074		10,471,374		3,699	3,699	320,919	03/15/2034	2.A PL
14856G-AA-8	CLAST 2021-1A A		09/15/2022	MBS PAYDOWN	XXX	1,189,558	1,189,558	1,189,499	1,183,386		1,500		1,500		1,189,558			0	28,071	01/15/2046	1.G FE
151020-AZ-7	CELGENE CORPORATION		03/03/2022	SECURITY CALLED BY ISSUER at 120.407	XXX	133,652	111,000	110,334	110,376		2		2		110,378		622	622	27,185	02/20/2048	1.F FE
155431-AA-7	CENTRAL STORAGE TRUST		08/01/2022	SINKING FUND REDEMPTION	XXX	695,520	695,520	719,763	687,056		(1,090)		(1,090)		695,520			0	25,043	02/01/2038	1.C FE
15674T-AA-7	CERB 2021-4A A		07/15/2022	MBS PAYDOWN	XXX	2,778,237	2,778,237	2,778,237	2,778,237				0		2,778,237			0	41,151	08/13/2033	1.A FE
161175-BY-9	CHARTER COMM OPT LLC/CAP		08/31/2022	BANK OF AMERICA	XXX	260,720	400,000	378,672	378,851		148		148		378,999		(118,279)	(118,279)	14,159	04/01/2061	2.C FE
16162W-QM-4	CHASE 2005-A2 3A5		09/01/2022	MBS PAYDOWN	XXX	13,832	13,832	12,466	13,711		121		121		13,832			0	260	01/25/2036	1.B FM
16163C-AN-2	CHASE 2006-A1 4A1		09/01/2022	MBS PAYDOWN	XXX	6,635	6,635	5,726	6,533		103		103		6,635			0	114	09/25/2036	1.B 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	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
17252M-AQ-3	CINTAS CORPORATION NO 2		08/29/2022	US BANCORP INVESTMENTS, INC	XXX	4,916,300	5,000,000	4,997,150			70		70		4,997,220		(80,920)	(80,920)	65,556	05/01/2032	1.G FE
17307G-E8-7	CMLTI 2005-8 1A4A		09/01/2022	MBS PAYDOWN	XXX	27,718	27,718	24,565	27,302		416		416		27,718			0	579	10/25/2035	1.B FM
17307G-VM-7	CMLTI 2005-WF2 AF6B		09/01/2022	MBS PAYDOWN	XXX	363,474	363,474	350,204	362,494		980		980		363,474			0	14,065	08/25/2035	1.B FM
17309F-AH-1	CMLTI 2006-AR5 1A5A		09/26/2022	MBS PAYDOWN	XXX	7,173	7,173	6,760	7,130		43		43		7,173			0	131	07/25/2036	1.B FM
17309K-AK-3	CMALT 2006-A3 1A10		09/01/2022	MBS PAYDOWN	XXX	33,952	33,952	31,363	33,761		191		191		33,952			0	1,166	07/25/2036	3.B FM
17311L-AA-9	CMLTI 2007-AR5 1A1A		09/01/2022	MBS PAYDOWN	XXX	21,224	21,224	19,447	21,016		209		209		21,224			0	394	04/25/2037	1.B FM
17313N-AP-0	CMLTI 2007-9 2A2		08/29/2022	PRIOR YEAR INCOME	XXX						0		0		0			0	(11,358)	10/25/2047	3.B FM
17318V-AB-8	CMLTI 2011-9 1A2		09/01/2022	MBS PAYDOWN	XXX	60,776	60,776	45,373	59,099		1,677		1,677		60,776			0	1,246	04/25/2037	1.B FM
177376-AF-7	CITRIX SYSTEMS INC		09/30/2022	VARIOUS	XXX	3,941,677	3,954,000	3,987,210	3,987,151		(2,829)		(2,829)		3,984,322		(42,645)	(42,645)	136,868	03/01/2030	2.B FE
18977W-2C-3	CNO GLOBAL FUNDING		07/15/2022	JANE	XXX	565,130	650,000	649,051			67		67		649,118		(83,988)	(83,988)	9,235	01/06/2029	1.G FE
19648W-AA-5	COSHSG 3.65 7/1/2036		09/27/2022	MBS PAYDOWN	XXX	9,999	9,999	10,184	10,006		(7)		(7)		9,999			0	238	07/01/2036	1.B FE
19685E-AB-7	COLT 2022-2 A2		09/01/2022	MBS PAYDOWN	XXX	96,140	96,140	96,140			0		0		96,140			0	1,541	02/25/2067	1.C FE
19688L-AC-6	COLT 2022-5 A3		09/01/2022	MBS PAYDOWN	XXX	420,093	420,093	412,132			307		307		420,093			0	5,774	03/25/2067	1.F FE
205887-CC-4	CONAGRA BRANDS INC		07/12/2022	HSBC SECURITIES, INC	XXX	7,942,480	8,000,000	7,997,360	7,997,987		135		135		7,998,122		(55,642)	(55,642)	272,678	11/01/2028	2.C FE
21036P-BC-1	CONSTELLATION BRANDS INC		07/12/2022	GOLDMAN SACHS & CO	XXX	3,470,250	3,500,000	3,490,200	3,492,764		486		486		3,493,249		(22,999)	(22,999)	108,048	11/15/2028	2.B FE
21036P-BK-3	CONSTELLATION BRANDS INC		08/29/2022	MORGAN STANLEY	XXX	4,970,400	5,000,000	4,997,100			163		163		4,997,263		(26,863)	(26,863)	67,667	05/09/2027	2.C FE
233046-AF-8	DNKN 2017-1A A2II		08/22/2022	MBS PAYDOWN	XXX	71,750	71,750	71,750	71,750						71,750			0	2,169	11/20/2047	2.B FE
233046-AS-0	DNKN 2021-1A A23		08/20/2022	MBS PAYDOWN	XXX	10,790	10,790	10,620			20		20		10,790			0	250	11/20/2051	2.B FE
23332U-BG-8	DSLA 2004-AR3 2A2A		08/31/2022	VARIOUS	XXX	111,635	117,837	114,744	114,462		498		498		114,961		(3,326)	(3,326)	1,229	07/19/2044	1.A FM
23332U-FU-3	DSLA 2005-AR6 1A1A		09/19/2022	MBS PAYDOWN	XXX	46,600	46,600	46,315	46,343		257		257		46,600			0	584	10/19/2045	1.A FM
233383-AB-4	DY8 LEASING LLC		07/29/2022	SINKING FUND REDEMPTION	XXX	20,833	20,833	20,833	20,833						20,833			0	410	04/29/2026	1.A
251513-AQ-0	DBALT 2006-AB4 A1A		09/01/2022	MBS PAYDOWN	XXX	15,395	15,395	12,874	15,183		212		212		15,395			0	435	10/25/2036	1.B FM
251513-BB-2	DBALT 2006-AB4 A5		09/01/2022	MBS PAYDOWN	XXX	67,702	67,702	63,903	63,903						63,903		3,799	3,799	2,240	08/01/2046	1.A FM
25151E-AB-9	DBALT 2006-AB3 A2		09/01/2022	MBS PAYDOWN	XXX	15,900	15,900	12,998	15,704		196		196		15,900			0	460	07/25/2036	1.B FM
25256L-AC-5	DIMND 2018-1A B		07/29/2022	MBS PAYDOWN	XXX	134,391	134,391	134,031	134,215		176		176		134,391			0	1,709	07/22/2030	1.A FE
25257A-AN-4	DIMND 2019-1A A2R		07/25/2022	MBS PAYDOWN	XXX	884,107	884,107	884,107	884,107						884,107			0	13,217	04/25/2029	1.A FE
25257A-AQ-7	DIMND 2019-1A BR		07/25/2022	MBS PAYDOWN	XXX	9,748,295	9,748,295	9,748,295	9,748,295						9,748,295			0	164,214	04/25/2029	1.A FE
25755T-AE-0	DPABS 2015-1A A2II		07/25/2022	MBS PAYDOWN	XXX	144,500	144,500	144,500	144,500						144,500			0	4,849	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23		07/25/2022	MBS PAYDOWN	XXX	117,500	117,500	117,500	117,500						117,500			0	3,629	07/25/2047	2.A FE
25755T-AP-5	DPABS 2021-1A A2II		07/25/2022	MBS PAYDOWN	XXX	197,375	197,375	197,543	197,381		(6)		(6)		197,375			0	4,664	04/25/2051	2.A FE
26860#-AA-8	EIF PIO PICO LLC		09/30/2022	SINKING FUND REDEMPTION	XXX	62,501	62,501	62,501	62,501						62,501			0	2,183	12/31/2041	1.G PL
28000X-AA-6	ECX 2022-1 A2		09/25/2022	MBS PAYDOWN	XXX	25,000	25,000	24,316			80		80		25,000			0	372	03/25/2052	2.B PL
292480-AK-6	ENERGY TRANSFER LP 4.4% 15 MAR 27		08/24/2022	FREE TRANSFER	XXX	488,581	500,000	498,305			123		123		498,427		(9,847)	(9,847)	9,717	03/15/2027	2.C FE
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		09/01/2022	VARIOUS	XXX	12,273,500	14,750,000	7,444,325	7,444,325						7,444,325		4,829,175	4,829,175	302,500	04/01/2024	3.A FE
299352-AB-0	EVAMFH 3.0 06/01/34		09/27/2022	MBS PAYDOWN	XXX	17,697	17,697	17,697	17,697						17,697			0	357	06/01/2034	1.B FE
30288*-AE-0	FLNG LIQUEFACTION 2 LLC		07/01/2022	SINKING FUND REDEMPTION	XXX	60,900	60,900	60,900	60,900						60,900			0	2,674	12/31/2038	2.B FE
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-BCKD		09/15/2022	SINKING FUND REDEMPTION	XXX	9,844	9,844	9,844	9,844						9,844			0	400	01/05/2044	2.B
30605Y-AB-7	FLCON 2017-1 A		09/30/2022	VARIOUS	XXX	3,239,143	3,151,782	3,149,139	3,156,597		82,546		82,546		3,239,143			0	111,185	01/15/2042	1.G FE
30610G-AA-1	FLCON 2019-1 A		09/15/2022	MBS PAYDOWN	XXX	2,721,646	2,721,646	2,717,353	2,717,514		4,132		4,132		2,721,646			0	65,007	09/15/2039	2.B FE
30768W-AA-6	FARM 2021-1 A		09/25/2022	MBS PAYDOWN	XXX	172,613	172,613	172,543	172,379		235		235		172,613			0	2,360	01/25/2051	1.A
31335A-BF-4	FG G60038		09/15/2022	MBS PAYDOWN	XXX	17,870	17,870	18,736	17,970		(100)		(100)		17,870			0	413	01/01/2044	1.A
3136B7-M5-7	FNR 2019-77 JZ		09/26/2022	MBS PAYDOWN	XXX	19,025	19,025	18,641	18,943		82		82		19,025			0	428	01/25/2050	1.A
3137G1-BK-2	FWLS 2017-SC01 1A		09/01/2022	MBS PAYDOWN	XXX	64,345	64,345	62,123	64,106		239		239		64,345			0	1,286	12/25/2046	1.A
3140J2-DE-3	FNBL9100		09/26/2022	MBS PAYDOWN	XXX	6,753	6,753	6,926	6,757		(4)		(4)		6,753			0	102	11/01/2050	1.A
31573W-AB-7	EFMT 2020-2 A2		09/01/2022	MBS PAYDOWN	XXX	23,614	23,614	23,614	23,618		(4)		(4)		23,614			0	230	10/25/2065	1.A FM
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERV		08/31/2022	VARIOUS	XXX	999,560	1,000,000	999,560							999,560			0	7,188	07/15/2052	2.B FE
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP		08/31/2022	VARIOUS	XXX	1,000,020	1,000,000	1,000,230	1,000,052		(32)		(32)		1,000,020			0	46,583	02/01/2023	2.B FE
32051G-T2-1	FHAMS 2006-FA1 1A7		08/01/2022	MBS PAYDOWN	XXX	8,657	8,657	5,627	8,510		147		147		8,657			0	293	04/25/2036	4.B FM
320844-PD-9	FIRST MERIT BANK (OHIO)		08/04/2022	DAIWA CAPITAL MARKETS AMERICA	XXX	7,171,410	7,250,000	7,250,000	7,250,000						7,250,000		(78,590)	(78,590)	217,562	11/25/2026	2.A FE
33632*-UQ-8	FIRST SECURITY BANK		09/10/2022	VARIOUS	XXX	3,327,887	3,291,688	3,608,124	3,348,265		(20,378)		(20,378)		3,327,887			0	186,288	01/10/2024	2.B
33830J-AC-9	GUYS 2021-1A A2		07/25/2022	MBS PAYDOWN	XXX	263,625	263,625	263,625	263,625						263,625			0	4,929	07/25/2051	2.C FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2022	SINKING FUND REDEMPTION	XXX	2,222,400	2,222,400	2,234,154	2,030,400		(512)		(512)		2,222,400			0	91,674	03/31/2038	2.B FE
343498-AB-7	FLOWERS FOODS INC		08/03/2022	JPMORGAN SECURITIES INC	XXX	967,670	1,000,000	939,070	967,386		3,733		3,733		971,118		(3,448)	(3,448)	29,556	10/01/2026	2.B FE
346845-AB-6	FORT BENNING CLASS I		07/15/2022	SINKING FUND REDEMPTION	XXX	483,614	483,614	483,614	483,614						483,614			0	26,889	01/15/2036	1.E 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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
346845-AC-4	FORT BENNING FAMILY COMMUNITIES LL		07/15/2022	SINKING FUND REDEMPTION	XXX	23,000	23,000	20,307	22,863		137		137		23,000			0	159	01/15/2036	1.E FE
346845-AG-5	FORT BENNING FAMILY COMMUNITIES LL		08/31/2022	VARIOUS	XXX	4,561,096	4,386,960	4,571,032	3,865,387		(4,344)		(4,344)		4,561,096			0	282,346	01/15/2051	2.C FE
346845-AK-6	FORT BENNING FAM		07/15/2022	SINKING FUND REDEMPTION	XXX	71,520	71,520	92,375	71,915		(395)		(395)		71,520			0	2,641	01/15/2051	1.F FE
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-A		09/15/2022	VARIOUS	XXX	18,697,069	18,697,069	18,695,056	18,696,934		135		135		18,697,069			0	772,131	02/15/2052	1.F FE
347508-AC-7	FTKNOX 5.915 2/52		09/15/2022	SINKING FUND REDEMPTION	XXX	5,640	5,640	5,406	5,622		17		17		5,640			0	222	02/15/2052	1.G FE
35563C-AA-6	FMMHR 2015-R1 1A		09/26/2022	VARIOUS	XXX	102,663	102,663	113,254	102,802		(139)		(139)		102,663			0	3,544	11/25/2055	1.A
35563C-AD-0	FMMHR 2015-R1 B1		09/26/2022	SINKING FUND REDEMPTION	XXX	1,200	1,200	1,243	1,201		(1)		(1)		1,200			0	36	11/25/2055	1.A
35563C-AM-0	FMMHR 2015-R1 B2		09/26/2022	SINKING FUND REDEMPTION	XXX	26,970	26,970	29,094	27,003		(33)		(33)		26,970			0	788	10/25/2052	1.A
35563C-AV-0	FMMHR 2015-R1 B3		09/26/2022	VARIOUS	XXX	71,220	71,220	77,443	71,354		(134)		(134)		71,220			0	2,336	11/25/2052	1.A
35563C-AY-4	FMMHR 2015-R1 C3		09/26/2022	SINKING FUND REDEMPTION	XXX	6,648	6,648	6,648	6,648		0		0		6,648			0	305	11/25/2052	5.B GI
35563P-BS-7	SCRT 2017-3 MT		09/01/2022	MBS PAYDOWN	XXX	158,071	158,071	156,948	157,986		86		86		158,071			0	3,099	07/25/2056	1.A
35563P-BU-2	SCRT 2017-3 MB		09/26/2022	VARIOUS	XXX	18,948	18,948	17,756	18,835		113		113		18,948			0	410	07/25/2056	1.A
35563P-BZ-1	SCRT 2017-3 HB		04/01/2022	MBS PAYDOWN	XXX	20,696	20,696	19,678	20,639		57		57		20,696			0	384	07/01/2056	1.A
35563P-DD-8	SCRT 2017-4 HT		09/01/2022	MBS PAYDOWN	XXX	150,164	150,164	149,811	150,124		40		40		150,164			0	3,192	06/01/2057	1.A
360271-AJ-9	FULTON FINANCIAL CORP		08/31/2022	VARIOUS	XXX	3,683,658	3,688,000	3,672,847	3,682,806		1,075		1,075		3,683,881		(223)	(223)	125,460	11/15/2024	2.A FE
36185N-7E-4	GMACM 2005-AR3 3A4		09/19/2022	MBS PAYDOWN	XXX	481	481	480	481		1		1		481			0	10	06/19/2035	1.A FM
36185T-AA-5	GMACN 2002-FTLS 1		09/12/2022	MBS PAYDOWN	XXX	42,015	42,015	54,016	42,698		(683)		(683)		42,015			0	1,995	04/10/2037	1.D FE
36186E-AA-7	GMACN 2003-PRES A		09/12/2022	MBS PAYDOWN	XXX	308,895	308,895	339,576	316,366		(7,471)		(7,471)		308,895			0	12,856	10/10/2041	1.F
36186W-AA-7	GMACN SERIES 2005-DOVR CLASS A		09/12/2022	SINKING FUND REDEMPTION	XXX	173,844	173,844	173,458	173,589		255		255		173,844			0	6,083	10/10/2050	1.E
36186Y-AA-3	GENERAL MOTORS ACCEPT CORP 2005-A1		09/12/2022	SINKING FUND REDEMPTION	XXX	109,106	109,106	112,905	109,241		(135)		(135)		109,106			0	3,955	02/10/2035	2.B
36186Y-AF-2	GMACN 2007-HCKM A		09/12/2022	VARIOUS	XXX	33,377,075	30,573,755	33,736,840	33,428,568		(51,493)		(51,493)		33,377,075			0	1,351,748	08/10/2052	2.A
36188A-AA-3	GMACN 2008-LEWS A		09/12/2022	SINKING FUND REDEMPTION	XXX	94,874	94,874	94,829	94,687		188		188		94,874			0	4,608	04/10/2047	1.D FE
362341-4D-8	GSR 2006-AR1 2A4		09/01/2022	MBS PAYDOWN	XXX	100,130	100,130	95,889	99,371		759		759		100,130			0	1,986	01/25/2036	1.B FM
36244*-AA-8	CTL - BOND BUILDING (DC)		09/10/2022	SINKING FUND REDEMPTION	XXX	117,584	117,584	117,584	117,584		0		0		117,584			0	2,620	09/10/2029	1.B
36249B-AD-2	GSAA 2007-7 A4		09/25/2022	MBS PAYDOWN	XXX	3,975	3,975	3,448	3,848		127		127		3,975			0	34	07/25/2037	1.A FM
36259B-AC-1	GPMT 2019-FL2 AS		09/30/2022	VARIOUS	XXX	10,000,000	10,000,000	8,970,000	9,358,661		641,339		641,339		10,000,000			0	184,831	02/22/2036	1.A FE
36259B-AE-7	GPMT 2019-FL2 B		08/30/2022	WELLS FARGO	XXX	8,381,000	8,500,000	8,364,531	8,458,810		(35,902)		(35,902)		8,422,908		(41,908)	(41,908)	164,141	02/22/2036	1.D FE
36261*-AC-2	GUIDED PRACTICE DD T/L 1L 11/21		09/30/2022	SINKING FUND REDEMPTION	XXX	8,374	8,374	8,374					0		8,374			0	173	11/24/2026	2.A PL
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		09/30/2022	SINKING FUND REDEMPTION	XXX	546,720	546,720	546,720	546,720				0		546,720			0	16,074	09/30/2040	1.C FE
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		07/29/2022	VARIOUS	XXX	55,127	55,127	55,127	42,119				0		55,127			0	740	04/29/2029	2.B PL
38011W-AA-4	GMACN 2002-MEAD A		09/12/2022	SINKING FUND REDEMPTION	XXX	113,283	113,283	138,952	114,558		(1,275)		(1,275)		113,283			0	5,165	05/10/2037	1.F
38011X-AA-2	GMACN 2003-KIRT A		09/12/2022	SINKING FUND REDEMPTION	XXX	18,690	18,690	20,478	18,770		(80)		(80)		18,690			0	781	09/10/2036	1.C
38012D-AB-3	GMACN 2005-DRUM A		09/12/2022	SINKING FUND REDEMPTION	XXX	138,760	138,760	148,441	138,969		(209)		(209)		138,760			0	5,056	05/10/2050	2.B FE
38012D-AD-9	GMACN 2005-DRUM A		09/12/2022	SINKING FUND REDEMPTION	XXX	78,852	78,852	78,581	78,694		158		158		78,852			0	3,761	05/10/2050	2.A FE
38012K-AB-7	GMACN 2006-SCOT A1		09/12/2022	SINKING FUND REDEMPTION	XXX	129,987	129,987	137,283	130,919		(932)		(932)		129,987			0	4,605	01/10/2025	1.F
38012L-AA-7	GMACN SERIES 2006-NELL CLASS A		09/12/2022	VARIOUS	XXX	6,859,669	7,378,385	6,706,417	6,847,071		12,597		12,597		6,859,669			0	286,724	05/10/2051	1.E
38012M-AA-5	GMACN 2006-LEAV A1		09/12/2022	VARIOUS	XXX	21,033,366	21,045,905	21,040,206	21,033,459		(93)		(93)		21,033,366			0	831,216	03/10/2051	2.C
38175N-AA-6	GOCAP 2015-25A AR		08/05/2022	VARIOUS	XXX	30,383	30,383	28,661	22,483		268		268		30,383			0	409	05/05/2030	1.A FE
384637-AA-2	GRAHAM HOLDINGS CO		09/28/2022	VARIOUS	XXX	1,526,271	1,540,000	1,543,621	1,541,705		(408)		(408)		1,541,297		(15,025)	(15,025)	53,389	06/01/2026	2.B FE
39538W-EE-4	GPMF 2005-AR5 2A1		09/25/2022	VARIOUS	XXX	40,416	40,416	21,925	39,249		1,166		1,166		40,416			0	990	11/25/2045	1.B FM
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC		08/03/2022	JPMORGAN SECURITIES INC	XXX	2,001,940	2,000,000	2,045,380	2,019,432		(3,122)		(3,122)		2,016,310		(14,370)	(14,370)	81,778	09/15/2025	2.B FE
410867-AF-2	HANOVER INSURANCE GROUP INC		08/04/2022	BARCLAYS CAPITAL INC	XXX	1,316,118	1,315,000	1,365,207	1,339,355		(3,383)		(3,383)		1,335,972		(19,854)	(19,854)	48,162	04/15/2026	2.B FE
41161P-HU-0	HVMLT 2004-9 4A1A		09/19/2022	MBS PAYDOWN	XXX	21,578	21,578	18,476	21,386		192		192		21,578			0	269	12/19/2034	1.B FM
41161P-TN-3	HVMLT 2005-10 2A1A		09/19/2022	MBS PAYDOWN	XXX	31,368	31,368	24,840	30,651		717		717		31,368			0	290	11/19/2035	1.B FM
41164L-AB-5	HVMLT 2007-2 2A1A		09/25/2022	MBS PAYDOWN	XXX	62,519	62,519	49,468	60,336		2,183		2,183		62,519			0	466	05/25/2038	1.B FM
431571-AD-0	HILLENBRAND INC		08/05/2022	CBN	XXX	1,791,563	1,750,000	1,750,000	1,750,000				0		1,750,000		41,563	41,563	65,406	06/15/2025	3.A FE
43730N-AE-6	HPA 2022-1 C		09/19/2022	MBS PAYDOWN	XXX	274,140	274,140	270,512			949		949		274,140			0	3,540	04/17/2039	1.G FE
43730X-AB-0	HPA 2021-3 B		09/19/2022	MBS PAYDOWN	XXX	612,997	612,997	612,969	612,251		745		745		612,997			0	9,454	01/17/2041	1.D FE
43730X-AC-8	HPA 2021-3 C		09/19/2022	MBS PAYDOWN	XXX	178,569	178,569	178,563	178,339		229		229		178,569			0	2,910	01/17/2041	1.G FE
43734L-AA-4	HOME POINT CAPITAL INC		09/30/2022	VARIOUS	XXX	2,875,341	3,080,000	3,091,925	3,089,216		(1,174)		(1,174)		3,088,042		(212,701)	(212,701)	164,283	02/01/2026	5.A FE
438516-AR-7	HONEYWELL INTERNATIONAL INC		07/18/2022	FREE TRANSFER	XXX	571,072	500,000	583,670	572,686		(2,059)		(2,059)		570,627		445	445	23,988	03/15/2036	1.F 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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
440405-AE-8	HORZN 2018-1 A		09/15/2022	VARIOUS	XXX	12,120,681	14,435,047	14,433,631	14,424,100		56,573		56,573		14,480,673		(2,359,992)	(2,359,992)	479,419	12/15/2038	2.A FE
44107T-AW-6	HOST HOTELS & RESORTS LP		09/20/2022	MORGAN STANLEY	XXX	1,928,400	2,000,000	1,993,600	1,997,050		485		485		1,997,536		(69,136)	(69,136)	102,750	02/01/2026	2.C FE
443201-AA-6	HOWMET AEROSPACE INC		09/15/2022	SUMRIDGE PARNTERS, LLC	XXX	959,685	934,000	938,500	937,141		(634)		(634)		936,508		23,177	23,177	56,721	05/01/2025	2.A FE
44329H-AG-9	HPCOM 5.02 3/23		09/15/2022	SINKING FUND REDEMPTION	XXX	20,029	20,029	20,846	20,244		(215)		(215)		20,029			0	1,005	03/15/2023	1.C FE
44329H-AL-8	HP COMMUNITIES		09/01/2022	SINKING FUND REDEMPTION	XXX	31,429	31,429	31,429	31,429				0		31,429			0	2,357	09/01/2053	1.C FE
448579-AH-5	HYATT HOTELS CORP		09/20/2022	VARIOUS	XXX	19,181,480	19,098,000	19,286,152	19,228,004		(25,859)		(25,859)		19,202,145		(20,665)	(20,665)	892,633	04/23/2025	2.C FE
45203L-CX-9	ILSMFH 3.07 06/01/36		09/27/2022	VARIOUS	XXX	30,244	30,244	30,244	30,244				0		30,244			0	592	06/26/2036	1.A FE
45276K-AA-5	IMPRL 2022-NQM3 A1		09/01/2022	MBS PAYDOWN	XXX	48,252	48,252	48,251					0		48,252			0	658	05/25/2067	1.A FE
45605P-AM-0	BIND 2016-1A 3		08/31/2022	VARIOUS	XXX	7,043,254	7,043,254	7,043,254	7,043,254				0		7,043,254			0	308,884	04/15/2026	2.B FE
456606-AF-9	INDYMAC HOME EQUITY MORTGAGE SER SPMD 20		09/01/2022	MBS PAYDOWN	XXX	3,295	3,295	3,294	2,819	444	32		476		3,295			0	137	02/25/2030	6.
45660L-A2-5	RAST 2005-A11 1A5		09/01/2022	MBS PAYDOWN	XXX	32,216	32,216	29,518	32,022		194		194		32,216			0	1,203	10/25/2035	4.B FM
45660L-QW-2	INDX 2005-AR13 1A1		09/26/2022	PRIOR YEAR INCOME	XXX								0					0	3,820	08/25/2035	4.B FM
45669W-AC-0	INDX 2007-FLX5 2A1		09/25/2022	MBS PAYDOWN	XXX	100,955	100,955	86,431	99,683		1,272		1,272		100,955			0	601	08/25/2037	1.A FM
46590U-AA-0	HENDR 2018-2A A		09/15/2022	MBS PAYDOWN	XXX	759,266	759,266	758,541	758,302		964		964		759,266			0	20,548	10/15/2075	1.A FE
465976-AB-4	JPMMT 2022-LTV1 A2		09/25/2022	MBS PAYDOWN	XXX	24,812	24,812	24,294			89		89		24,812			0	443	07/25/2052	1.D FE
46616P-AA-1	HENDR 2011-1A A		09/15/2022	VARIOUS	XXX	1,187,960	1,179,236	1,183,860	1,183,568		4,392		4,392		1,187,960			0	37,183	10/15/2056	1.A FE
46616P-AB-9	HENDR 2011-1A B		09/15/2022	MBS PAYDOWN	XXX	74,240	74,240	74,218	74,166		74		74		74,240			0	3,840	10/15/2058	1.G FE
46616Q-AA-9	HENDR 2011-2A A		09/15/2022	MBS PAYDOWN	XXX	206,241	206,241	210,835	206,246		(4)		(4)		206,241			0	6,939	09/15/2056	1.A FE
46616V-AA-8	HENDR 2012-1A A		09/15/2022	MBS PAYDOWN	XXX	228,211	228,211	235,959	227,942		269		269		228,211			0	6,370	02/15/2065	1.A FE
46616V-AB-6	HENDR 2012-1A B		09/15/2022	MBS PAYDOWN	XXX	11,785	11,785	11,782	11,752		33		33		11,785			0	559	02/15/2067	2.B FE
46617A-AA-3	HENDR-2012-3A A		09/15/2022	MBS PAYDOWN	XXX	452,568	452,568	448,899	451,426		1,142		1,142		452,568			0	9,954	09/15/2065	1.A FE
46617F-AA-2	HENDR 2013-1A A		09/15/2022	MBS PAYDOWN	XXX	51,195	51,195	51,160	51,079		116		116		51,195			0	1,121	03/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2A A		09/15/2022	MBS PAYDOWN	XXX	253,473	253,473	253,414	252,914		559		559		253,473			0	6,949	03/15/2062	1.A FE
46617L-AA-9	HENDR 2013-3A A		09/15/2022	MBS PAYDOWN	XXX	111,180	111,180	114,449	111,316		(136)		(136)		111,180			0	2,986	01/17/2073	1.A FE
46617T-AA-2	HENDR 2014-1A A		09/15/2022	MBS PAYDOWN	XXX	292,917	292,917	293,637	292,449		468		468		292,917			0	7,812	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B		09/15/2022	MBS PAYDOWN	XXX	17,786	17,786	17,772	17,752		35		35		17,786			0	592	03/15/2065	2.A FE
46618A-AA-2	HENDR 2014-2A A		09/15/2022	MBS PAYDOWN	XXX	124,558	124,558	124,171	124,359		199		199		124,558			0	2,880	01/15/2073	1.A FE
46618A-AB-0	HENDR 2014-2A B		09/15/2022	MBS PAYDOWN	XXX	34,228	34,228	34,212	34,168		60		60		34,228			0	982	01/15/2075	2.C FE
46618H-AA-7	HENDR 2014-3A A		09/15/2022	MBS PAYDOWN	XXX	66,193	66,193	64,083	65,976		217		217		66,193			0	1,505	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B		09/15/2022	MBS PAYDOWN	XXX	24,027	24,027	24,022	23,986		41		41		24,027			0	687	06/15/2079	2.C FE
46618L-AA-8	HENDR 2015-1A A		09/15/2022	MBS PAYDOWN	XXX	2,758	2,758	2,572	2,741		16		16		2,758			0	58	09/15/2072	1.A FE
46618L-AB-6	HENDR 2015-1A B		09/15/2022	MBS PAYDOWN	XXX	52,689	52,689	52,644	52,598		92		92		52,689			0	1,448	09/15/2074	2.B FE
46619R-AA-4	HENDR 2015-2A A		09/15/2022	MBS PAYDOWN	XXX	351,621	351,621	351,285	351,078		543		543		351,621			0	8,948	03/15/2058	1.A FE
46619R-AB-2	HENDR 2015-2A B		09/15/2022	MBS PAYDOWN	XXX	101,571	101,571	101,570	101,381		190		190		101,571			0	3,226	03/15/2060	2.B FE
46619X-AA-1	HENDR 2015-3A A		09/15/2022	MBS PAYDOWN	XXX	165,213	165,213	164,962	164,940		272		272		165,213			0	4,385	03/15/2070	1.A FE
46619X-AB-9	HENDR 2015-3A B		09/15/2022	MBS PAYDOWN	XXX	64,997	64,997	64,983	64,852		144		144		64,997			0	2,401	03/15/2072	2.C FE
46620J-AA-9	HENDR 2017-1A A		09/15/2022	MBS PAYDOWN	XXX	83,906	83,906	83,842	83,774		132		132		83,906			0	2,188	08/15/2062	1.A FE
46620J-AB-7	HENDR 2017-1A B		09/15/2022	MBS PAYDOWN	XXX	39,568	39,568	40,966	36,706		2,862		2,862		39,568			0	1,404	08/15/2062	2.B FE
46620V-AA-2	HENDR 2017-2A A		09/15/2022	MBS PAYDOWN	XXX	181,571	181,571	180,617	181,324		247		247		181,571			0	4,319	09/15/2072	1.A FE
46620V-AB-0	HENDR 2017-2A B		09/15/2022	MBS PAYDOWN	XXX	56,327	56,327	56,297	56,218		109		109		56,327			0	1,944	09/17/2074	2.C FE
466247-WS-8	JPMMT 2005-A7 2A5		09/01/2022	MBS PAYDOWN	XXX	9,465	9,465	8,732	9,401		64		64		9,465			0	208	10/25/2035	1.A FM
46627M-DD-6	JPALT 2006-A1 4A4		09/01/2022	MBS PAYDOWN	XXX	58,893	58,893	44,556	57,494		1,399		1,399		58,893			0	820	03/25/2036	1.B FM
46627M-FU-6	JPMALT 06-S1A		09/01/2022	MBS PAYDOWN	XXX	288,994	288,994	261,062	283,329		5,666		5,666		288,994			0	10,365	03/25/2036	1.B FM
46629C-AB-3	JPMMT 2006-A5 2A1		09/01/2022	MBS PAYDOWN	XXX	7,872	7,872	7,333	7,823		49		49		7,872			0	148	08/25/2036	3.B FM
46629C-AK-3	JPMMT 2006-A5 3A4		09/01/2022	MBS PAYDOWN	XXX	1,969	1,969	1,871	1,960		9		9		1,969			0	40	08/25/2036	3.B FM
46629Q-AE-6	JPMAC 2006-CH2 AF4		09/01/2022	MBS PAYDOWN	XXX	116,415	116,415	88,767	113,961		2,454		2,454		116,415			0	2,454	10/25/2036	3.B FM
46631J-AL-2	JPMMT 2007-A4 3A1		09/01/2022	MBS PAYDOWN	XXX	2,580	2,580	2,322	2,548		32		32		2,580			0	62	06/25/2037	1.B FM
46640M-AC-4	JPMMT 2013-3 A3		09/01/2022	MBS PAYDOWN	XXX	9,734	9,734	9,671	9,711		23		23		9,734			0	210	07/25/2043	1.A FM
46644A-BL-5	JPMBB 2015-C27 B		08/31/2022	VARIOUS	XXX	16,123,212	16,016,000	16,362,142	16,162,203		(38,990)		(38,990)		16,123,212			0	451,998	02/15/2048	1.A FM
46650X-AA-1	HENDR 2019-1A A		09/15/2022	MBS PAYDOWN	XXX	4,461	4,461	4,304	4,444		17		17		4,461			0	119	08/15/2071	1.A FE
46651N-AA-2	JOLAR 2019-1 A		09/30/2022	VARIOUS	XXX	4,075,069	4,081,141	4,036,960	3,981,452		32,757		32,757		4,075,069			0	119,688	04/15/2044	2.A FE
46651T-AA-9	HENDR 2018-1A A		09/15/2022	MBS PAYDOWN	XXX	17,544	17,544	20,105	17,677		(133)		(133)		17,544			0	440	10/15/2072	1.A FE
46651T-AB-7	HENDR 2018-1A B		09/15/2022	MBS PAYDOWN	XXX	4,205	4,205	4,993	4,245		(40)		(40)		4,205			0	132	10/15/2074	2.B FE
46654W-BS-9	JPMMT 2022-1 A15		09/01/2022	MBS PAYDOWN	XXX	1,060,460	1,060,460	1,019,036			2,321		2,321		1,060,460			0	15,662	07/25/2052	1.B FE
46655G-AC-9	JPMMT 2022-4 A2A		09/01/2022	MBS PAYDOWN	XXX	180,285	180,285	163,271			137		137		180,285			0	957	10/25/2052	1.A FE
46655K-AD-8	JPMMT 2022-6 A3		09/01/2022	VARIOUS	XXX	248,994	263,516	238,646			238		238		248,994			0	1,643	11/25/2052	1.A FE
46655N-AB-6	JPMMT 2022-7 1A2		09/26/2022	MBS PAYDOWN	XXX	313,786	313,786	278,338			795		795		313,786			0	1,380	12/25/2052	1.A FE
46655V-BU-5	JPMMT 22-8 A17		09/01/2022	MBS PAYDOWN	XXX	45,809	45,809	44,106			9		9		45,809			0	225	01/25/2053	1.C FE
46665R-AA-7	JGW 2020-D		09/15/2022	MBS PAYDOWN	XXX	492,889	492,889	492,889	492,889				0		492,889			0	10,721	01/01/2064	1.F FE
470170-AA-9	JAMAICA MERCHANT VOUC 5.875 08JUL22		07/08/2022	VARIOUS	XXX	692,808	692,808	692,808	692,808				0		692,808			0	3,387	07/08/2022	3.A 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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
470170-AD-3	NCBJ 2016-1 A		07/11/2022	MBS PAYDOWN	XXX	892,730	892,730	892,730	892,730				0		892,730			0	37,662	01/05/2027	2.C FE
47102X-AJ-4	JANUS CAPITAL GROUP INC		08/31/2022	VARIOUS	XXX	19,828,009	19,795,000	19,776,697	19,820,140		(5,008)		(5,008)		19,815,132		12,877	12,877	1,012,329	08/01/2025	2.B FE
47232X-AA-6	JMHT 2010-SILL A		09/12/2022	VARIOUS	XXX	5,421,016	5,521,847	5,403,983	5,419,319		1,697		1,697		5,421,016			0	269,065	06/10/2055	1.G FE
47233J-AG-3	JEFFERIES GROUP LLC		07/12/2022	JEFFERIES & COMPANY INC	XXX	4,001,440	4,000,000	3,976,240	3,986,591		1,276		1,276		3,987,867		13,573	13,573	193,461	01/15/2027	2.B FE
476681-AB-7	JMIKE 2021-1A A2I		08/15/2022	MBS PAYDOWN	XXX	138,875	138,875	138,875	138,875				0		138,875			0	2,744	02/15/2052	2.B FE
477164-AA-5	JETBLUE AIRWAYS CORPORATION		08/04/2022	BARCLAYS CAPITAL INC	XXX	2,370,548	2,570,257	2,570,257	2,570,257				0		2,570,257		(199,709)	(199,709)	155,840	11/15/2032	1.F FE
480200-AA-5	JONES LANG LASALLE INC		09/30/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	6,000,000	6,000,000	5,982,180	5,998,116		1,612		1,612		5,999,727		273	273	231,000	11/15/2022	2.A FE
48255K-AA-4	KKR CORE SR SECURED NOTES		08/15/2022	MBS PAYDOWN	XXX	325,518	325,518	325,518	65,104				0		325,518			0	4,178	07/15/2031	2.B PL
482739-AF-6	KVK 2013-1A AR		07/29/2022	MBS PAYDOWN	XXX	96,026	96,026	95,306	89,090		6,937		6,937		96,026			0	996	01/15/2028	1.A FE
487312-AD-2	KEENAN FORT DETRICK ENERGY		08/31/2022	VARIOUS	XXX	6,876,968	6,876,968	6,876,968	6,876,968				0		6,876,968			0	230,248	11/15/2048	1.D FE
496444-AA-8	KINMFH 3.65 1/1/2037		09/26/2022	MBS PAYDOWN	XXX	13,276	13,276	13,408	13,280		(4)		(4)		13,276			0	325	01/01/2037	1.B FE
50076Q-AE-6	KRAFT FOODS GROUP INC		08/31/2022	VARIOUS	XXX	7,106,460	6,700,000	7,129,993	7,115,116		(8,656)		(8,656)		7,106,460			0	248,458	06/04/2042	2.C FE
50077L-AZ-9	KRAFT HEINZ FOODS CO		08/31/2022	VARIOUS	XXX	4,637,301	4,150,000	4,653,188	4,643,952		(6,651)		(6,651)		4,637,301			0	185,453	10/01/2049	2.C FE
501044-DE-8	KROGER CO		07/18/2022	FREE TRANSFER	XXX	2,823,846	3,000,000	2,692,770	2,804,751		19,936		19,936		2,824,687		(841)	(841)	60,288	10/15/2026	2.A FE
501044-DL-2	KROGER CO		07/18/2022	FREE TRANSFER	XXX	503,299	500,000	497,015	497,759		151		151		497,910		5,389	5,389	22,688	01/15/2029	2.A FE
50209L-AA-5	LMRK 2018-1A C		09/15/2022	VARIOUS	XXX	2,930,969	2,923,291	2,923,150	2,923,180		7,789		7,789		2,930,969			0	80,353	06/15/2048	1.G FE
50209L-AB-3	LMRK 2018-1A D		09/15/2022	VARIOUS	XXX	2,446,593	2,439,600	2,439,485	2,440,015		6,577		6,577		2,446,593			0	81,206	06/15/2048	2.C FE
50209L-AC-1	LMRK 2018-1A F		09/15/2022	VARIOUS	XXX	3,626,257	3,617,934	3,616,920	3,616,936		9,321		9,321		3,626,257			0	151,845	06/15/2048	2.C FE
525221-EM-5	LXS 2005-7N 1A1A		09/25/2022	MBS PAYDOWN	XXX	89,287	89,287	79,837	88,255		1,032		1,032		89,287			0	855	12/25/2035	1.A FM
52522C-AG-8	LXS 2006-14N 3A2		09/26/2022	MBS PAYDOWN	XXX	55,878	55,878	42,966	55,030		848		848		55,878			0	478	08/25/2036	1.A FM
538034-AV-1	LIVE NATION ENTERTAINMENT INC		09/12/2022	VARIOUS	XXX	23,251,968	22,785,000	22,785,000	22,785,000				0		22,785,000		466,968	466,968	1,183,475	05/15/2027	4.A FE
53946J-AC-8	LNCR 2019-CRE2 AS		09/15/2022	VARIOUS	XXX	4,700,277	4,703,833	3,981,735	4,471,101		242,453		242,453		4,713,554		(13,277)	(13,277)	69,519	05/15/2036	1.A FE
550786-AS-6	LVII 2009-3 B4B		09/28/2022	MBS PAYDOWN	XXX	1,570,905	1,570,905	949,969	1,514,695		56,210		56,210		1,570,905			0	62,035	10/27/2037	1.A FM
550786-AT-4	LVII 2009-3 B4C		07/27/2022	PRIOR YEAR INCOME	XXX								0					0	2,127	10/27/2037	1.B FM
55283L-AA-3	MAPSL 2019-1A A		09/15/2022	MBS PAYDOWN	XXX	1,439,415	1,439,415	1,438,632	1,436,825		2,590		2,590		1,439,415			0	40,868	03/15/2044	2.C
55283Y-AA-5	MACON 2021-1 A		09/06/2022	VARIOUS	XXX	159,562	159,562	159,558	159,502		59		59		159,562			0	2,852	11/05/2035	1.F FE
55446M-AA-5	MAACH 2019-1 A		09/15/2022	MBS PAYDOWN	XXX	345,664	345,664	345,635	341,804		438		438		345,664			0	8,191	10/15/2039	1.G FE
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		09/15/2022	SINKING FUND REDEMPTION	XXX	46,188	46,188	46,188	46,188				0		46,188			0	1,866	03/15/2037	3.A
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		07/13/2022	ROBERT W. BAIRD & CO. INCORPORATED	XXX	4,073,480	4,000,000	3,995,000	3,997,611		282		282		3,997,893		75,587	75,587	174,444	03/01/2026	2.A FE
565122-AE-8	MAPLE ESCROW SUBSIDIARY INC		07/18/2022	FREE TRANSFER	XXX	1,004,475	1,000,000	1,000,000	1,000,000				0		1,000,000		4,475	4,475	32,264	05/25/2038	2.B FE
56564R-AA-8	MAPSL 2018-1A A		09/15/2022	MBS PAYDOWN	XXX	239,180	239,180	238,706	238,760		420		420		239,180			0	6,821	05/15/2043	2.A FE
56577A-AN-2	MCLO 2014-7A BR		07/29/2022	MBS PAYDOWN	XXX	3,110,155	3,110,155	3,110,155	3,110,155				0		3,110,155			0	68,398	10/28/2025	1.A FE
571903-BD-4	MARRIOTT INTERNATIONAL INC		09/23/2022	VARIOUS	XXX	2,237,791	2,193,248	2,247,298	2,230,478		(8,827)		(8,827)		2,221,651		16,140	16,140	113,312	05/01/2025	2.C FE
57586N-3F-6	MASHSG 3.875 01/01/39		09/26/2022	MBS PAYDOWN	XXX	16,531	16,531	16,531	16,531				0		16,531			0	569	01/26/2039	1.B FE
585494-AA-5	MELLO 2021-MTG2 A1		09/01/2022	VARIOUS	XXX	632,099	644,641	548,030			788		788		632,099			0	2,726	06/25/2051	1.A FE
585495-AA-2	MELLO 2021-MTG1 A1		09/01/2022	MBS PAYDOWN	XXX	53,041	53,041	45,027			50		50		53,041			0	254	04/25/2051	1.A FE
59524E-AB-8	MID-ATLANTIC MILITRY CO		08/31/2022	VARIOUS	XXX	29,665,104	29,254,491	29,696,452	29,677,980		(12,875)		(12,875)		29,665,104			0	1,659,544	08/01/2050	1.E FE
59524E-AC-6	MIDATL 5.30 8/50		08/01/2022	SINKING FUND REDEMPTION	XXX	409,449	409,449	395,641	409,183		266		266		409,449			0	21,701	08/01/2050	2.B FE
59801T-AN-3	MIDO 2016-5A B1R		09/28/2022	MORGAN STANLEY	XXX	5,369,625	5,550,000	5,542,500	5,544,832		473		473		5,545,305		(175,680)	(175,680)	136,001	07/19/2028	1.A FE
598329-AB-6	MIDWEST FAM HSG		08/31/2022	VARIOUS	XXX	11,181,082	11,916,087	10,958,889	11,159,543		21,539		21,539		11,181,082			0	765,727	01/01/2051	1.E FE
598329-AC-4	MWFAM 5.531 1/51		07/07/2022	SINKING FUND REDEMPTION	XXX	17,466	17,466	17,267	17,447		19		19		17,466			0	966	01/01/2051	1.F FE
598329-AE-0	MWFAM 6.631 01/01/51		08/31/2022	VARIOUS	XXX	2,157,933	1,830,239	2,173,408	2,165,183		(7,250)		(7,250)		2,157,933			0	140,530	01/01/2051	2.C FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		09/21/2022	SINKING FUND REDEMPTION	XXX	3,272,500	3,272,500	3,231,594	3,257,080		15,420		15,420		3,272,500			0	159,534	06/20/2027	2.C FE
610333-AY-2	MOCAP 2014-1A DR		07/22/2022	MBS PAYDOWN	XXX	1,484,940	1,484,940	1,486,413	1,485,334		(394)		(394)		1,484,940			0	46,216	10/22/2026	1.A FE
61747Y-DU-6	MORGAN STANLEY		08/08/2022	BANK OF NEW YORK	XXX	5,015,000	5,000,000	4,997,150	4,999,530		202		202		4,999,733		15,267	15,267	146,917	05/22/2023	2.A FE
61748J-AE-7	MSM 2006-9AR A5		09/25/2022	MBS PAYDOWN	XXX	49,717	49,717	26,505	39,101	9,200	1,416		10,616		49,717			0	290	08/25/2036	6.
61752R-AJ-1	MSM 2007-3XS 2A3S		09/01/2022	MBS PAYDOWN	XXX	67,432	67,432	42,794	42,794				0		42,794		24,638	24,638	840	01/25/2047	3.B FM
61758V-AR-8	MSRR 2010-R2 2C		09/27/2022	VARIOUS	XXX	58,532	58,532	44,741	57,072		1,461		1,461		58,532			0	2,136	05/26/2036	1.B FM
61762F-AU-0	MSRR 2013-R4 4B2		09/26/2022	MBS PAYDOWN	XXX	9,338	9,338	8,038	9,185		152		152		9,338			0	193	01/01/2037	1.B FM
61763X-BF-2	MSBAM 2014-C18 300A		08/31/2022	VARIOUS	XXX	6,748,634	6,750,000	6,748,154	6,748,900		(266)		(266)		6,748,634			0	187,606	08/15/2031	1.A FM
61764P-BA-9	MSBAM 2014-C19 LNC1		09/01/2022	MBS PAYDOWN	XXX	4,546	4,546	4,569	4,549		(3)		(3)		4,546			0	121	12/15/2046	1.A FM
61764W-AD-9	MSRR 2015-R1 2B		09/27/2022	MBS PAYDOWN	XXX	30,519	30,519	23,423	29,667		851		851		30,519			0	544	11/20/2036	1.A FM
626738-AD-0	MURPHY OIL USA INC		08/11/2022	MARKETAXESS	XXX	701,316	700,000	700,000	700,000				0		700,000		1,316	1,316	31,063	05/01/2027	3.B FE
62886E-AZ-1	NCR CORPORATION		08/12/2022	VARIOUS	XXX	8,115,890	8,415,000	8,417,813	8,417,784		(212)		(212)		8,417,572		(301,682)	(301,682)	381,120	10/01/2030	4.B FE
62946A-AC-8	NPRL 2017-1A A1		09/20/2022	VARIOUS	XXX	114,746	114,746	114,770	114,607		139		139		114,746			0	2,854	10/21/2047	1.G FE
629682-AA-3	NADG 2019-1 A		09/28/2022	MBS PAYDOWN	XXX	23,125	23,125	23,125	23,125				0		23,125			0	519	12/28/2049	1.F FE
63172D-AA-9	CFOZ 2019-1 A		08/15/2022	MBS PAYDOWN	XXX	1,193,677	1,193,677	1,193,913	1,193,736		(59)		(59)		1,193,677			0	35,631	08/15/2034	1.F 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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
636792-AA-1	NATIONAL LIFE INSURANCE CO		09/15/2022	PRIOR YEAR INCOME	XXX								0					0	577,500	09/15/2039	1.G FE
63681#-AA-8	CTL - NAT LOGISITICS PT FUNDED		09/21/2022	SINKING FUND REDEMPTION	XXX	65,908	65,908	65,908	65,908				0		65,908			0	2,340	10/10/2042	1.D FE
637138-AC-2	NATIONAL PENN BANCSHARES INC		07/07/2022	STIFEL NICOLAUS	XXX	6,005,700	6,000,000	6,000,000	6,000,000				0		6,000,000		5,700	5,700	199,042	09/30/2024	1.G FE
63943B-AB-9	NAVTR 2021-1 B		09/15/2022	MBS PAYDOWN	XXX	82,143	82,143	82,120	81,997		146		146		82,143			0	1,817	11/15/2046	2.B FE
64128X-AG-5	NEUBERGER BERMAN GRP/FIN		09/30/2022	VARIOUS	XXX	2,993,915	3,000,000	2,976,150	2,986,245		1,684		1,684		2,987,929		5,986	5,986	135,375	03/15/2027	2.B FE
64829G-AJ-8	NRZT 2016-2A B1		09/01/2022	MBS PAYDOWN	XXX	115,826	115,826	121,198	116,457		(630)		(630)		115,826			0	3,421	11/25/2035	1.B FE
64830G-AB-2	NRZT 2018-1A A1A		09/01/2022	MBS PAYDOWN	XXX	39,426	39,426	40,279	39,556		(130)		(130)		39,426			0	1,031	12/01/2057	1.A FM
65251P-AY-9	NSLP 2014-1A AR		07/25/2022	MBS PAYDOWN	XXX	5,417,716	5,417,716	5,417,716	5,417,716				0		5,417,716			0	78,117	04/25/2031	1.A FE
65409Q-BF-8	NIELSEN FINANCE LLC/CO		08/11/2022	VARIOUS	XXX	1,882,994	1,866,000	1,866,000	1,866,000				0		1,866,000		16,994	16,994	95,620	10/01/2030	4.B FE
65535V-EW-4	NAA 2004-AR2 M1		08/26/2022	VARIOUS	XXX	312,323	322,648	303,344	302,006		3,541		3,541		305,547		6,775	6,775	4,987	10/25/2034	1.A FM
65539C-BA-3	NMRR 2011-4RA 3A3		09/30/2022	MBS PAYDOWN	XXX	217,634	217,634	172,611	208,329		9,306		9,306		217,634			0	4,385	12/26/2035	1.A FM
666807-BG-6	NORTHROP GRUMMAN CORP		08/29/2022	JEFFERIES & COMPANY INC	XXX	2,980,440	3,000,000	2,812,290	2,964,046		14,869		14,869		2,978,914		1,526	1,526	105,625	08/01/2023	2.A FE
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE		09/30/2022	PRIOR YEAR INCOME	XXX								0					0	77,000	09/30/2047	1.C FE
67080L-AA-3	NUVEEN LLC		07/07/2022	PIERPONT SECURITIES LLC	XXX	1,952,380	2,000,000	1,988,060	1,991,339		587		587		1,991,927		(39,547)	(39,547)	55,556	11/01/2028	1.C FE
67085K-AA-0	OFFUTT AFB AMERICA FIRST		09/01/2022	VARIOUS	XXX	6,151,268	6,404,120	6,117,778	6,145,278		5,990		5,990		6,151,268			0	348,545	09/01/2050	1.G FE
67117D-AB-6	OBX 2022-NQM7 A2		09/25/2022	MBS PAYDOWN	XXX	16,022	16,022	15,989			56		56		16,022			0	76	08/25/2062	1.C FE
674599-DE-2	OCCIDENTAL PETROLEUM CORPORATION		08/11/2022	MARKETAXESS	XXX	119,772	100,000	120,437	119,169		(957)		(957)		118,212		1,560	1,560	7,219	09/15/2031	2.A FE
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATION		08/12/2022	VARIOUS	XXX	4,876,750	4,400,000	5,060,000	5,008,174		(38,956)		(38,956)		4,969,218		(92,468)	(92,468)	279,262	09/01/2030	3.A FE
67773D-AF-2	OHIO VALLEY ELECTRIC CORPORATION		08/04/2022	MATURITY	XXX	2,133,333	2,133,333	2,117,013	2,129,763		3,570		3,570		2,133,333			0	94,472	08/04/2022	2.C FE
68235P-AJ-7	ONE GAS INC		09/26/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	472,000	472,000	471,858	471,915		52		52		471,967		33	33	4,137	03/11/2023	1.G FE
68268N-AJ-2	ONEOK PARTNERS LP		07/12/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	280,000	280,000	290,886	282,378		(2,378)		(2,378)		280,000			0	7,376	10/01/2022	2.B FE
68268N-AL-7	ONEOK PARTNERS LP		07/07/2022	KEYBANC CAPITAL MARKETS	XXX	2,018,860	2,000,000	2,055,760	2,010,143		(3,552)		(3,552)		2,006,591		12,269	12,269	82,222	09/15/2023	2.B FE
68275C-AC-2	FB 2005-1 A3		08/10/2022	MBS PAYDOWN	XXX	57,559	57,559	65,060	58,363		(803)		(803)		57,559			0	1,896	08/10/2035	1.A FM
684906-HL-7	ORAMFH 3.9 01/01/35		09/27/2022	MBS PAYDOWN	XXX	30,633	30,633	30,633	30,633				0		30,633			0	926	01/01/2035	1.A
69121P-CH-4	OWNIT 2006-1 AF2		09/01/2022	MBS PAYDOWN	XXX	33,772	33,772	22,036	33,326		446		446		33,772			0	547	10/25/2035	1.B FM
69122D-AA-7	OR 2019-1A A		09/28/2022	WELLS FARGO	XXX	4,825,000	5,000,000	5,000,000	5,000,000				0		5,000,000		(175,000)	(175,000)	121,294	05/20/2031	1.A FE
69144A-AA-7	OXFIN 2020-1A A2		09/15/2022	MBS PAYDOWN	XXX	1,582,154	1,582,154	1,582,154	1,582,154				0		1,582,154			0	31,868	02/15/2028	1.F FE
69346Y-AP-8	PK AIRFINANCE 2020 B1-F		08/29/2022	MBS PAYDOWN	XXX	216,238	216,238	202,309	121,108				0		202,309		13,929	13,929		01/20/2035	2.A FE
69346Y-AQ-6	PK AIRFINANCE 2020 B2-F		07/21/2022	VARIOUS	XXX	235,803	235,803	235,803	179,397				0		235,803			0	671	01/20/2035	2.C FE
69346Y-AR-4	PK AIRFINANCE 2020 D1-F		07/21/2022	MBS PAYDOWN	XXX	44,209	44,209	44,209	31,523				0		44,209			0		01/20/2035	4.C FE
69346Y-AU-7	PK AIRFINANCE 2020 C-F		07/21/2022	MBS PAYDOWN	XXX	185,347	185,347	185,347	137,980				0		185,347			0		01/20/2035	2.C FE
69377T-AA-4	PRKCM 2022-AFC2 A1		09/26/2022	MBS PAYDOWN	XXX	80,253	80,253	80,252			140		140		80,253			0	357	08/25/2057	1.A FE
69403W-AE-7	NAVASL BASE SAN DIEGO 2006A CL2		08/31/2022	VARIOUS	XXX	4,524,872	4,524,872	4,523,821	4,524,820		52		52		4,524,872			0	284,270	07/15/2051	2.B FE
69403W-AG-2	NAVASL BASE SAN DIEGO 2006A CL3		09/30/2022	VARIOUS	XXX	2,428,169	2,824,185	2,363,987	2,417,869		10,300		10,300		2,428,169			0	191,220	07/15/2051	2.B FE
718172-CH-0	PHILIP MORRIS INTL INC 2.875% 01 MAY 24		08/24/2022	FREE TRANSFER	XXX	9,870,378	10,000,000	10,173,228			(40,972)		(40,972)		10,132,256		(261,878)	(261,878)	233,993	05/01/2024	1.F FE
71839#-AA-2	PHILLIES FUNDING LP		07/11/2022	SINKING FUND REDEMPTION	XXX	273,331	273,331	273,331	273,331				0		273,331			0	12,730	07/10/2030	2.A PL
718546-AK-0	PHILLIPS 66		08/11/2022	GOLDMAN SACHS & CO	XXX	17,674,306	17,582,000	19,116,352	18,931,473		(56,163)		(56,163)		18,875,310		(1,201,004)	(1,201,004)	613,172	11/15/2034	2.A FE
718546-AU-8	PHILLIPS 66		08/29/2022	JEFFERIES & COMPANY INC	XXX	4,993,600	5,000,000	4,994,250	4,997,489		1,310		1,310		4,998,799		(5,199)	(5,199)	167,014	04/06/2023	2.A FE
72650T-AA-6	PLAINS END FINANCING LLC		07/15/2022	SINKING FUND REDEMPTION	XXX	74,705	74,705	74,705	74,705				0		74,705			0	3,367	04/15/2028	2.A FE
744320-AL-6	PRUDENTIAL FINANCIAL INC		09/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	587,500	09/15/2042	2.B FE
749228-AJ-1	RALI 2006-QS4 A9		09/01/2022	MBS PAYDOWN	XXX	59,998	59,998	49,094	59,124		874		874		59,998			0	2,037	04/25/2036	2.B FM
74927X-AE-2	RBSGC 2007-B 1A5		09/01/2022	MBS PAYDOWN	XXX	144,217	144,217	124,659	138,790		5,426		5,426		144,217			0	4,973	01/25/2037	5.B FM
74928D-AZ-8	RBSSP 2009-1 9A2		09/27/2022	MBS PAYDOWN	XXX	163,941	163,941	140,682	162,476		1,465		1,465		163,941			0	6,008	08/25/2037	1.B FM
74928D-BH-7	RBSSP 2009-1 9A4		09/27/2022	MBS PAYDOWN	XXX	103,830	103,830	95,412	102,895		935		935		103,830			0	3,811	08/26/2037	1.B FM
74938F-AW-8	RCKT 2022-1 A21		09/01/2022	MBS PAYDOWN	XXX	472,502	472,502	459,434			539		539		472,502			0	6,809	01/25/2052	1.A FE
74958W-AB-2	RFMSI 2007-SA1 2A1		09/01/2022	MBS PAYDOWN	XXX	47,368	47,368	37,629	46,476		892		892		47,368			0	996	02/25/2037	3.B FM
74958X-AB-0	RFMSI 2007-SA2 2A1		08/01/2022	MBS PAYDOWN	XXX	15,932	15,932	13,384	15,597		335		335		15,932			0	352	04/25/2037	1.B FM
750496-AA-9	RMIR 2018-1 M1		08/31/2022	VARIOUS	XXX	392,521	392,521	392,521	392,521				0		392,521			0	5,726	03/25/2028	1.F FE
75114T-AJ-0	RALI 2006-QS5 A9		09/01/2022	MBS PAYDOWN	XXX	34,534	34,534	28,836	34,017		517		517		34,534			0	1,104	05/25/2036	1.B FM
75410R-AS-5	RATE 2022-J1 A17		09/26/2022	MBS PAYDOWN	XXX	347,055	347,055	332,576			971		971		347,055			0	5,213	01/25/2052	1.B FE
75410R-AU-0	RATE 2022-J1 A19		09/01/2022	MBS PAYDOWN	XXX	69,411	69,411	68,511			43		43		69,411			0	1,251	01/25/2052	1.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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
75419T-AA-1	RATTLER MIDSTREAM LP		07/28/2022	IMPERIAL CAPTIAL	XXX	4,080,000	4,000,000	4,000,000	4,000,000				0		4,000,000		80,000	80,000	235,000	07/15/2025	3.A FE
75524M-AD-2	RBSSP 2009-7 2A2		09/26/2022	MBS PAYDOWN	XXX	52,195	52,195	38,304	38,478				0		38,478		13,716	13,716	1,102	09/26/2035	3.B FM
75574X-AE-5	RCMT 2019-FL3 B		08/25/2022	MBS PAYDOWN	XXX	1,199,331	1,199,331	1,198,451	1,199,188		143		143		1,199,331		0	0	19,724	03/25/2034	1.A FE
75973Q-AA-5	RENAISSANCERE FINANCE INC		07/13/2022	VARIOUS	XXX	7,128,636	7,525,000	7,067,480	7,222,871		26,389		26,389		7,249,260		(120,623)	(120,623)	268,559	07/01/2027	1.G FE
759950-GX-0	RAMC 2006-1 AF5		08/01/2022	MBS PAYDOWN	XXX	7,439	7,439	5,281	7,390		49		49		7,439		0	0	285	05/25/2036	5.B FM
761118-MC-9	RALI 2005-QS16 A3		09/28/2022	MBS PAYDOWN	XXX	79,591	79,591	69,692	78,275		1,316		1,316		79,591		0	0	2,793	11/25/2035	1.B FM
76113N-AC-7	RAST 2006-A7CB 1A3		09/01/2022	MBS PAYDOWN	XXX	31,971	31,971	30,293	31,894		77		77		31,971		0	0	1,339	07/25/2036	4.B FM
76125G-AA-2	RESTLAS 2013 LLC		08/31/2022	VARIOUS	XXX	9,277,214	9,277,214	9,277,214	9,277,214				0		9,277,214		0	0	709,621	01/02/2023	2.C PL
78432B-AB-5	SGR 2019-3 A2		09/01/2022	MBS PAYDOWN	XXX	354,194	354,194	354,189	354,300		(106)		(106)		354,194		0	0	6,420	09/25/2059	1.A FM
78449A-AA-0	SLAM 2021-1A A		09/15/2022	MBS PAYDOWN	XXX	46,800	46,800	40,256			142		142		46,800		0	0	242	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021-1A B		09/15/2022	MBS PAYDOWN	XXX	69,420	69,420	69,796	69,412		8		8		69,420		0	0	1,584	06/15/2046	2.B FE
795830-AV-0	SALVES 5.637 9/26		09/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	60,000	60,000	53,782	57,596		299		299		57,895		2,105	2,105	3,382	09/01/2026	1.E FE
80306A-AA-8	SAPA 2018-1A A		09/30/2022	VARIOUS	XXX	4,304,034	4,276,543	4,270,741	4,271,586		32,448		32,448		4,304,034		0	0	134,415	03/15/2040	2.B FE
80307A-AA-7	SAPA 2020-1A A		09/01/2022	MBS PAYDOWN	XXX	735,037	735,037	729,869	734,581		456		456		735,037		0	0	15,860	03/15/2040	2.A FE
81744Y-AA-4	SMET 13-4		09/25/2022	MBS PAYDOWN	XXX	15,102	15,102	13,509	14,567		534		534		15,102		0	0	230	04/25/2043	1.A FM
81745B-AB-1	SEMT 13-6		09/01/2022	MBS PAYDOWN	XXX	27,179	27,179	26,249	26,844		335		335		27,179		0	0	582	05/25/2043	1.A FM
81745C-AA-1	SEMT 2013-7 A1		09/01/2022	MBS PAYDOWN	XXX	22,400	22,400	22,116	22,318		83		83		22,400		0	0	395	06/25/2043	1.A FM
81745M-AA-9	SEMT 13-2		09/01/2022	MBS PAYDOWN	XXX	9,771	9,771	8,507	9,364		407		407		9,771		0	0	116	02/25/2043	1.A FM
81746P-CC-5	SEMT 2016-1 B2		09/01/2022	MBS PAYDOWN	XXX	39,095	39,095	37,552	38,989		106		106		39,095		0	0	1,024	06/25/2046	1.A FM
81746P-CD-3	SEMT 2016-1 B3		09/01/2022	MBS PAYDOWN	XXX	42,792	42,792	35,741	42,302		490		490		42,792		0	0	1,121	06/25/2046	1.A FM
81746R-CC-1	SEMT 2016-2 B2		09/01/2022	MBS PAYDOWN	XXX	102,531	102,531	98,455	102,216		315		315		102,531		0	0	2,620	08/25/2046	1.A FM
81746R-CD-9	SEMT 2016-2 B3		09/01/2022	MBS PAYDOWN	XXX	111,869	111,869	94,939	110,550		1,319		1,319		111,869		0	0	2,859	08/25/2046	1.A FM
81761T-AA-3	SERV 2020-1 A21		08/01/2022	MBS PAYDOWN	XXX	47,500	47,500	47,535	47,499		1		1		47,500		0	0	1,012	01/30/2051	2.C FE
81761T-AC-9	SERV 2020-1 A2II		08/01/2022	MBS PAYDOWN	XXX	106,375	106,375	106,375	106,375				0		106,375		0	0	2,662	01/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2		07/25/2022	MBS PAYDOWN	XXX	26,250	26,250	26,250	26,250				0		26,250		0	0	764	10/25/2049	2.C FE
817743-AE-7	SPRO 2021-1A A2		07/25/2022	MBS PAYDOWN	XXX	10,625	10,625	9,899	249		61		61		10,625		0	0	129	04/25/2051	2.C FE
817743-AG-2	SPRO 2022-1A A2		07/25/2022	MBS PAYDOWN	XXX	237,875	237,875	237,875					0		237,875		0	0	3,678	01/25/2052	2.C FE
82323M-AA-7	SAIL 2018-1 CN		09/20/2022	MBS PAYDOWN	XXX	800,483	2,414,427	800,483	800,483				0		800,483		0	0		09/15/2065	2.C
828428-AE-2	SMORE 2014-1A B		08/15/2022	MBS PAYDOWN	XXX	3,226,160	3,226,160	3,160,023	3,239,292		(13,132)		(13,132)		3,226,160		0	0	90,275	05/15/2026	1.A FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		09/14/2022	VARIOUS	XXX	1,230,879	1,209,860	1,209,860	1,209,860				0		1,209,860		7,159	7,159	75,752	07/01/2025	3.B FE
83438L-AB-7	SOLRR 2021-1 B		09/15/2022	MBS PAYDOWN	XXX	79,424	79,424	79,423	79,327		97		97		79,424		0	0	1,819	10/15/2046	2.B FE
83546D-AJ-7	SONIC 2020-1A A2II		09/20/2022	MBS PAYDOWN	XXX	7,500	7,500	7,111			20		20		7,500		0	0	108	01/20/2050	2.B FE
83546D-AQ-1	SONIC 2021-1A A2II		09/20/2022	MBS PAYDOWN	XXX	100,112	100,112	100,111	100,112				0		100,112		0	0	1,759	08/20/2051	2.B FE
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC		08/17/2022	SINKING FUND REDEMPTION	XXX	16,667	16,667	16,667	16,667				0		16,667		0	0	693	08/15/2048	1.F
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		08/31/2022	VARIOUS	XXX	2,325,130	2,360,015	2,396,778	2,391,201		(2,387)		(2,387)		2,388,814		(63,684)	(63,684)	88,349	08/15/2033	1.C FE
84265V-AA-3	SOUTHERN COPPER CORP		07/15/2022	JP MORGAN	XXX	527,625	450,000	603,563	588,347		(4,143)		(4,143)		584,204		(56,579)	(56,579)	33,000	07/27/2035	2.A FE
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1 A		08/01/2022	MATURITY	XXX	13,941	13,941	13,732	13,760		181		181		13,941		0	0	857	08/01/2022	1.F FE
84833*-AA-5	SPERBER LANDSCAPE R/C 1L 9/21		09/30/2022	SINKING FUND REDEMPTION	XXX	470,116	470,116	470,116					0		470,116		0	0	4,237	09/01/2026	2.A PL
84858W-AA-4	SAVE 2017-1 AA		08/15/2022	SINKING FUND REDEMPTION	XXX	90,954	90,954	84,701	90,396		558		558		90,954		0	0	3,070	02/15/2030	1.G FE
85208U-AA-2	SPRTE 2021-1 A		09/15/2022	MBS PAYDOWN	XXX	1,970,691	1,970,691	1,955,741	1,965,447		5,244		5,244		1,970,691		0	0	49,267	10/15/2046	1.G FE
853496-AD-9	STANDARD INDUSTRIES INC		08/04/2022	CITIGROUP GLOBAL MARKETS	XXX	1,895,000	2,000,000	1,825,000	1,872,049		10,816		10,816		1,882,866		12,134	12,134	101,069	01/15/2028	3.B FE
854432-AD-3	STANI 2014-1A D		09/15/2022	MBS PAYDOWN	XXX	138,524	138,524	105,624	75,997		62,527		62,527		138,524		0	0	4,700	06/15/2025	1.A FE
85572R-AA-7	STARR 2018-1 A		09/15/2022	MBS PAYDOWN	XXX	26,996	26,996	26,591	26,935		61		61		26,996		0	0	704	05/15/2043	2.A FE
858155-AE-4	STEELCASE INC		08/31/2022	VARIOUS	XXX	19,835,324	19,900,000	19,800,054	19,829,968		5,356		5,356		19,835,324		0	0	1,135,287	01/18/2029	2.B FE
86190B-AA-2	STR 2021-1A A1		09/20/2022	MBS PAYDOWN	XXX	11,500	11,500	11,496	11,487		13		13		11,500		0	0	163	06/20/2051	1.A FE
86190B-AB-0	STR 2021-1 A2		09/20/2022	MBS PAYDOWN	XXX	12,500	12,500	12,494	12,480		20		20		12,500		0	0	247	06/20/2051	1.A FE
86190B-AD-6	STR 2021-1A A4		09/20/2022	MBS PAYDOWN	XXX	3,188	3,188	3,228	3,184		3		3		3,188		0	0	79	06/20/2051	1.E FE
86212V-AA-2	STR 2016-1A A1		09/20/2022	MBS PAYDOWN	XXX	371,156	371,156	370,959	370,372		784		784		371,156		0	0	9,801	10/20/2046	1.E FE
86212V-AB-0	STR 2016-1A A2		09/20/2022	MBS PAYDOWN	XXX	57,305	57,305	57,288	57,174		131		131		57,305		0	0	1,651	10/20/2046	1.E FE
86212V-AD-6	STR 2018-1A A1		09/20/2022	MBS PAYDOWN	XXX	10,000	10,000	9,997	9,979		21		21		10,000		0	0	264	10/20/2048	1.A FE
86212V-AE-4	STR 2018-1A A2		09/30/2022	VARIOUS	XXX	6,645,446	6,641,574	6,639,076	6,639,348		6,098		6,098		6,645,446		0	0	221,297	10/20/2048	1.A FE
86212X-AC-4	STR 2019-1A A3		09/20/2022	MBS PAYDOWN	XXX	6,875	6,875	6,886	6,865		10		10		6,875		0	0	152	11/20/2049	1.E FE
86213C-AB-1	STR 2015-1A A2		09/20/2022	MBS PAYDOWN	XXX	31,844	31,844	32,245	31,838		5		5		31,844		0	0	885	04/20/2045	1.E FE
863579-P9-3	SARM 2006-1 5A2		09/01/2022	MBS PAYDOWN	XXX	75,602	75,602	65,930	70,370		5,232		5,232		75,602		0	0	910	02/25/2036	1.B FM
863579-RT-7	SARM 2005-11 3A		09/01/2022	MBS PAYDOWN	XXX	23,803	23,803	21,901	23,576		227		227		23,803		0	0	434	05/25/2035	1.B FM
863579-Y6-9	SARM 2006-3 4A		09/01/2022	MBS PAYDOWN	XXX	24,445	24,445	18,897	23,981		464		464		24,445		0	0	506	04/25/2036	2.B 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	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5		09/01/2022	MBS PAYDOWN	XXX	397,315	397,315	401,288	399,115		(1,801)		(1,801)		397,315			0	14,242	05/25/2034	1.A FM
86359U-AE-9	SASC 2006-OPT1 A5		09/25/2022	MBS PAYDOWN	XXX	167,366	167,366	139,019	150,629		16,737		16,737		167,366			0	1,317	04/25/2036	1.A FM
86361W-AA-9	SAMI 2006-AR8		09/25/2022	VARIOUS	XXX	86,732	86,732	71,553	85,236		1,496		1,496		86,732			0	2,816	10/25/2036	1.A FM
86765B-AS-8	SUNOCO LOGISTICS PARTNERS OPERATIO		09/12/2022	WELLS FARGO	XXX	13,331,400	13,070,000	13,057,993	13,064,327		918		918		13,065,245		266,155	266,155	611,331	12/01/2025	2.C FE
869099-AH-4	SUSQUEHANNA BANCSHARES INC		08/15/2022	MATURITY	XXX	19,660,000	19,660,000	19,763,994	19,668,066		(8,066)		(8,066)		19,660,000			0	1,056,725	08/15/2022	1.G FE
869504-AC-4	SPSS 2011-1A B		09/15/2022	MBS PAYDOWN	XXX	106,862	106,862	106,860	106,541		322		322		106,862			0	5,380	11/15/2058	2.B FE
871829-BL-0	SYSCO CORPORATION		08/03/2022	DEUTSCHE BANK SECURITIES INC	XXX	14,854,995	13,500,000	13,471,920	13,475,692		1,384		1,384		13,477,076		1,377,919	1,377,919	678,300	04/01/2030	2.B FE
87221#-AB-2	TAUC MANAGEMENT DD T/L 1L 2/21		09/30/2022	SINKING FUND REDEMPTION	XXX	2,429	2,429	2,429					0		2,429			0	422	02/12/2027	1.F PL
87233G-AG-5	TCP 2016-1A A2		09/15/2022	MBS PAYDOWN	XXX	2,285,428	2,285,428	2,285,428	2,285,428				0		2,285,428			0	69,277	12/15/2028	1.A FE
872480-AE-8	TIF 2021-1A A		09/20/2022	MBS PAYDOWN	XXX	12,917	12,917	11,195			21		21		12,917			0	27	02/20/2046	1.F FE
87276V-AA-3	TRTX 2019-FL3 A		09/15/2022	MBS PAYDOWN	XXX	1,041,698	1,041,698	1,018,911	1,033,322		8,375		8,375		1,041,698			0	11,873	10/15/2034	1.A FE
87342R-AC-8	BELL 2016-1A A23		08/31/2022	VARIOUS	XXX	37,333,875	37,333,875	37,333,734	37,333,740		135		135		37,333,875			0	1,092,565	05/25/2046	2.B FE
87342R-AE-4	BELL 2018-1 A2II		08/25/2022	VARIOUS	XXX	2,963,000	2,963,000	2,962,114	2,937,500		101		101		2,963,000			0	106,498	11/25/2048	2.B FE
87342R-AJ-3	BELL 2021-1A A23		08/25/2022	MBS PAYDOWN	XXX	187,500	187,500	187,500	187,500				0		187,500			0	3,575	08/25/2051	2.B FE
87404L-AA-0	TLWND 2019-1 A		09/15/2022	MBS PAYDOWN	XXX	2,083,527	2,083,527	1,806,573	1,678,324		295		295		1,808,811		274,716	274,716	52,321	12/15/2044	2.B FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS		09/30/2022	SINKING FUND REDEMPTION	XXX	351,028	351,028	353,857	351,028				0		351,028			0	16,110	03/30/2024	2.B FE
88315L-AE-8	TMCL 2020-1A A		09/01/2022	MBS PAYDOWN	XXX	374,372	374,372	374,309	374,396		(23)		(23)		374,372			0	6,831	08/21/2045	1.F FE
88315L-AG-3	TMCL 2020-2A A		09/20/2022	MBS PAYDOWN	XXX	76,627	76,627	75,758	76,569		58		58		76,627			0	1,067	09/20/2045	1.F FE
88576N-AJ-7	HENDR 07-1A		09/15/2022	MBS PAYDOWN	XXX	16,387	16,387	13,970	16,374		14		14		16,387			0	111	03/15/2042	1.A FE
88576N-AP-3	HENDR 2007-3A A1		09/15/2022	MBS PAYDOWN	XXX	498,290	498,290	505,714	497,662		628		628		498,290			0	21,302	10/15/2048	1.C FE
88576R-AA-7	321 HENDERSON REC III CL A		09/15/2022	MBS PAYDOWN	XXX	423,594	423,594	423,480	422,619		975		975		423,594			0	17,314	01/15/2044	1.A FE
88576U-AA-0	HENDR 2008-2A		09/15/2022	MBS PAYDOWN	XXX	226,240	226,240	226,144	225,682		558		558		226,240			0	9,300	12/15/2030	1.A FE
88576V-AA-8	321 HENDERSON RECEIVABLES V 2008-A		09/15/2022	MBS PAYDOWN	XXX	106,149	106,149	96,197	105,037		1,111		1,111		106,149			0	5,763	06/15/2045	1.A FE
88576X-AA-4	HENDR 2010-1A A		09/15/2022	MBS PAYDOWN	XXX	32,715	32,715	34,208	32,949		(234)		(234)		32,715			0	1,200	07/15/2059	1.A FE
88576X-AB-2	HENDR 2010-1A B		09/15/2022	MBS PAYDOWN	XXX	90,115	90,115	90,072	89,795		320		320		90,115			0	5,536	07/15/2061	1.A FE
886528-AA-6	TIERRA 6.028 9/54		09/15/2022	SINKING FUND REDEMPTION	XXX	131,450	131,450	131,450	131,450				0		131,450			0	7,924	09/15/2054	2.B FE
891027-AF-1	TORCHMARK CORPORATION		08/16/2022	VARIOUS	XXX	1,020,215	1,000,000	1,228,200	1,036,596		(16,381)		(16,381)		1,020,215			0	59,281	05/15/2023	2.A FE
891027-AS-3	TORCHMARK CORPORATION		08/11/2022	VARIOUS	XXX	6,023,815	6,000,000	5,978,220	5,984,227		1,232		1,232		5,985,459		38,356	38,356	245,296	09/15/2028	2.A FE
89171V-AD-9	TPMT 2015-5 M2		08/10/2022	FREE TRANSFER	XXX	10,666,193	10,885,269	10,151,602	10,566,056		85,362		85,362		10,651,418		14,775	14,775	263,514	05/25/2055	1.A FM
89171Y-AD-3	TWPT 15-2		08/01/2022	MBS PAYDOWN	XXX	342,168	342,168	291,912	301,057		41,111		41,111		342,168			0	6,899	11/25/2060	1.A FM
891906-AB-5	TOTAL SYSTEM SERVICES INC		08/31/2022	VARIOUS	XXX	2,977,409	3,000,000	2,758,560	2,957,932		19,477		19,477		2,977,409			0	84,375	06/01/2023	2.C FE
891906-AF-6	TOTAL SYSTEM SERVICES INC		07/13/2022	US BANCORP INVESTMENTS, INC	XXX	4,860,937	5,062,000	5,049,649	5,053,415		631		631		5,054,046		(193,109)	(193,109)	140,161	06/01/2028	2.C FE
89543Y-AA-0	TRI-COMMAND MILITARY HSG		08/15/2022	SINKING FUND REDEMPTION	XXX	377,143	377,143	377,143	377,143				0		377,143			0	20,302	02/15/2048	4.A FE
89613F-AA-6	TAH 2017-SFR2 A		09/19/2022	VARIOUS	XXX	184,930	184,930	184,003	184,626		304		304		184,930			0	3,892	01/17/2036	1.A FE
896239-AB-6	TRIMBLE INC		08/29/2022	BARCLAYS CAPITAL INC	XXX	1,198,884	1,200,000	1,199,568	1,199,865		61		61		1,199,926		(1,042)	(1,042)	35,413	06/15/2023	2.C FE
89655Y-AA-4	TRL 2009-1A A		09/16/2022	MBS PAYDOWN	XXX	144,771	144,771	158,720	145,919		(1,148)		(1,148)		144,771			0	6,341	11/16/2039	2.C FE
90185R-AD-0	2 BROADWAY 2006 SERIES A4		08/31/2022	VARIOUS	XXX	21,267,257	42,419,003	9,999,856	20,181,171		1,086,086		1,086,086		21,267,257			0		03/15/2047	2.C FE
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY T		08/05/2022	SINKING FUND REDEMPTION	XXX	34,741	34,741	34,759	34,759				0		34,759		(18)	(18)	1,607	05/31/2029	1.D PL
90290M-AC-5	US FOODS INC		09/21/2022	VARIOUS	XXX	19,438,090	19,277,000	19,277,000	19,277,000				0		19,277,000		161,090	161,090	1,076,756	04/15/2025	4.A FE
909319-AA-3	UNITED AIRLINES INC		09/30/2022	VARIOUS	XXX	12,699,991	12,700,466	12,698,908	12,699,839		152		152		12,699,991			0	604,471	08/15/2025	2.B FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT		08/25/2022	SINKING FUND REDEMPTION	XXX	20,812	20,812	22,009	20,896		(83)		(83)		20,812			0	864	08/25/2031	1.F FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT		09/03/2022	SINKING FUND REDEMPTION	XXX	392,216	392,216	389,720	391,904		312		312		392,216			0	14,708	09/03/2026	2.A FE
90983V-AA-1	MCGAFB 5.611 9/51		09/15/2022	VARIOUS	XXX	16,402,464	15,753,741	16,490,048	16,416,960		(14,496)		(14,496)		16,402,464			0	847,255	09/15/2051	2.B FE
913017-CX-5	UNITED TECHNOLOGIES CORPORATION		07/18/2022	FREE TRANSFER	XXX	497,299	500,000	498,415	498,474		16		16		498,490		(1,191)	(1,191)	15,545	11/16/2048	2.A FE
92212K-AA-4	VDC 2019-1A A2		09/15/2022	MBS PAYDOWN	XXX	2,875	2,875	2,875	2,875				0		2,875			0	61	07/15/2044	1.G FE
92329Y-AN-6	VENTR 2014-17A BRR		09/29/2022	BANK OF AMERICA	XXX	9,575,000	10,000,000	10,000,000	10,000,000				0		10,000,000		(425,000)	(425,000)	227,616	04/15/2027	1.A FE
92343V-DG-6	VERIZON COMMUNICATIONS INC		08/25/2022	VARIOUS	XXX	6,895,423	7,000,000	6,969,480	7,000,000				0		7,000,000		(104,577)	(104,577)	12,709	09/15/2022	2.A FE
92345Y-AC-0	VERISK ANALYTICS INC		09/12/2022	VARIOUS	XXX	272,000	272,000	288,051	279,043		(7,043)		(7,043)		272,000			0	11,220	09/12/2022	2.B FE
92537K-AB-0	VERUS 2019-4 A2		09/01/2022	MBS PAYDOWN	XXX	784,165	784,165	784,151	782,567		1,598		1,598		784,165			0	14,934	11/25/2059	1.A FM
92538N-AA-5	VERUS 2022-4 A1		09/01/2022	MBS PAYDOWN	XXX	89,943	89,943	89,942					0		89,943			0	1,338	04/25/2067	1.A FE
92838@-AA-1	VISTA RIDGE LLC		09/30/2022	SINKING FUND REDEMPTION	XXX	91,512	91,512	91,512	91,512				0		91,512			0	1,854	10/14/2049	1.F PL
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC		07/07/2022	FREE TRANSFER	XXX	2,005,653	2,000,000	1,988,180	1,995,294		1,273		1,273		1,996,567		9,086	9,086	55,250	11/13/2023	2.A FE
92925G-AA-1	WAMU 2006-AR16 1A1		09/01/2022	MBS PAYDOWN	XXX	14,867	14,867	11,150	14,742		125		125		14,867			0	248	12/25/2036	1.B FM
92925G-AC-7	WAMU 2006-AR16 2A1		09/01/2022	VARIOUS	XXX	75,097	75,097	62,216	73,897		1,201		1,201		75,097			0	973	12/25/2036	1.B 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	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
92978J-AH-6	WSLT 2006-1 B		07/25/2022	MBS PAYDOWN	XXX	18,069	18,069	11,615	17,373		697		697		18,069			0	104	04/25/2040	1.C FE
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		09/15/2022	SINKING FUND REDEMPTION	XXX	13,734	13,734	13,734	13,734		0		0		13,734		(1)	(1)	498	06/30/2033	2.B
933637-AD-2	WAMU 2006-AR18 2A2		09/01/2022	MBS PAYDOWN	XXX	11,277	11,277	9,519	11,202		75		75		11,277			0	177	01/25/2037	1.B FM
93935A-AD-4	WMALT 2006-AR5 4A		09/01/2022	MBS PAYDOWN	XXX	89,140	89,140	69,084	88,377		763		763		89,140			0	716	06/25/2046	1.B FM
94354K-AA-8	WAAV 2019-1 A		09/28/2022	MBS PAYDOWN	XXX	745,203	745,203	738,306	724,061		1,793		1,793		745,203			0	18,427	09/15/2044	2.A FE
947890-AH-2	WEBSTER FINANCIAL CORP		08/31/2022	VARIOUS	XXX	6,390,992	6,400,000	6,349,312	6,387,303		3,690		3,690		6,390,992			0	284,424	02/15/2024	2.A FE
94949L-AN-0	WELF 2016-2A A2R		09/28/2022	MORGAN STANLEY	XXX	11,520,000	12,000,000	12,000,000	12,000,000		0		0		12,000,000		(480,000)	(480,000)	290,625	10/20/2028	1.A FE
94980G-BB-6	WFHET SERIES 2004-2W CLASS A1B1		09/01/2022	MBS PAYDOWN	XXX	706,188	706,188	617,368	703,135		3,053		3,053		706,188			0	22,671	09/25/2034	1.A FM
94985J-BU-3	WFMBS 2007-7 A43		09/25/2022	MBS PAYDOWN	XXX	2,304	2,304	1,977	2,263		41		41		2,304			0	16	06/25/2037	1.B FM
94987X-AE-7	WFMLT 2011-RR4 1A2		09/28/2022	MBS PAYDOWN	XXX	86,237	86,237	63,919	83,554		2,683		2,683		86,237			0	4,024	06/27/2036	1.B FM
95058X-AG-3	WEN 2019-1A A2I		09/15/2022	MBS PAYDOWN	XXX	15,000	15,000	15,000	15,000		0		0		15,000			0	426	06/15/2049	2.B FE
95058X-AL-2	WEN 2021-1 A2II		09/15/2022	MBS PAYDOWN	XXX	155,723	155,723	155,307	143,737		36		36		155,723			0	3,241	06/15/2051	2.B FE
95058X-AP-3	WEN 2022-1A A2II		09/15/2022	MBS PAYDOWN	XXX	130,750	130,750	130,750			0		0		130,750			0	2,701	03/15/2052	2.B FE
95829T-AA-3	WSTGRP 6.75 3/57		09/15/2022	VARIOUS	XXX	28,413,549	24,477,400	28,836,091	28,476,857		(63,308)		(63,308)		28,413,549			0	1,585,488	03/15/2057	1.C FE
96928*-CH-8	CTL - WALGREENS POOL III		09/27/2022	SINKING FUND REDEMPTION	XXX	120,725	120,725	120,725	120,725		0		0		120,725			0	5,120	11/15/2034	2.B
96928*-DL-8	CTL - WALGREENS (WINCHESTER VA)		09/15/2022	SINKING FUND REDEMPTION	XXX	31,944	31,944	31,944	31,944		0		0		31,944		(1)	(1)	1,315	07/15/2035	2.B
96928*-DM-6	CTL - OAKWOOD HEALTHCARE (DEARBORN		09/15/2022	SINKING FUND REDEMPTION	XXX	64,899	64,899	65,465	64,930		(31)		(31)		64,899			0	2,822	10/15/2030	1.D
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		09/15/2022	SINKING FUND REDEMPTION	XXX	40,371	40,371	40,371	40,371		0		0		40,371			0	1,465	10/15/2031	2.B
974153-AB-4	WSTOP 2020-1A A2		09/06/2022	MBS PAYDOWN	XXX	25,238	25,238	24,666	20,500		19		19		25,238			0	470	12/05/2050	2.B FE
97650W-AG-3	WINTRUST FINANCIAL CORPORATION		08/16/2022	VARIOUS	XXX	4,000,000	4,000,000	4,000,000	4,000,000		0		0		4,000,000			0	134,722	06/06/2029	2.B FE
98371#-AA-9	HOME DEPOT PASSTHROUGH CERTIFICATES		09/15/2022	SINKING FUND REDEMPTION	XXX	87,009	87,009	87,009	87,011		0		0		87,011		(2)	(2)	3,386	01/15/2024	1.F
BANOKY-XF-6	HAIL 2017-1 B		08/31/2022	MBS PAYDOWN	XXX	43,046	43,046	43,046	43,539		(493)		(493)		43,046			0	990	11/15/2037	4.B FE
BANORQ-5A-8	AA INFRASTRUCTURE DEBT FUND 1 LLC		08/29/2022	PRIOR YEAR INCOME	XXX						0		0					0	(164,841)	11/20/2068	6. Z
BANORV-26-9	FCI_2018-1		09/30/2022	MBS PAYDOWN	XXX	340,374	340,374	340,374	340,374		0		0		340,374			0	13,056	11/15/2030	1.E PL
BANOVU-VQ-0	TMCAT 2019-A A		08/01/2022	MBS PAYDOWN	XXX	70,156	70,156	70,215	40,151		0		0		70,215		(59)	(59)	3,731	01/01/2025	1.D
BANOVU-VR-8	TMCAT 2019-A B		08/01/2022	MBS PAYDOWN	XXX	13,578	13,578	13,599	7,780		0		0		13,599		(21)	(21)	2,546	01/01/2025	2.B
BANOVU-VS-6	TMCAT 2019-A C		08/01/2022	MBS PAYDOWN	XXX	6,789	6,789	6,799	3,890		0		0		6,799		(10)	(10)	1,933	01/01/2025	3.B
BANOYZ-BX-3	CERBERUS FSBA LEVERED LLC A-T		08/29/2022	VARIOUS	XXX	2,000,000	2,000,000	1,994,038	1,995,090		4,910		4,910		2,000,000			0	55,605	07/15/2029	1.C FE
BCC2CS-Q4-5	PROP 2017-1 A		08/31/2022	MBS PAYDOWN	XXX	3,666,438	3,666,438	3,667,296	3,664,306		2,132		2,132		3,666,438			0	80,967	03/15/2042	2.B FE
BCC2CS-Q6-0	PROP 2017-1 B		09/01/2022	MBS PAYDOWN	XXX	398,058	398,058	394,634	396,771		1,287		1,287		398,058			0	15,222	03/15/2042	3.B FE
BGH18D-WW-2	NEW CARDINALS STADIUM 6.18 30JUN32		07/14/2022	SINKING FUND REDEMPTION	XXX	329,120	329,120	329,120	329,120		0		0		329,120			0	20,340	06/30/2032	2.B PL
BGH2Z7-9J-8	CTL - WALGREENS		09/27/2022	VARIOUS	XXX	102,582	102,582	102,582	102,582		0		0		102,582			0	5,023	01/15/2035	2.B
BGH2ZY-BR-8	CTL - WALGREENS POOL II		09/27/2022	SINKING FUND REDEMPTION	XXX	39,815	39,815	39,815	39,815		0		0		39,815			0	1,846	06/15/2034	2.B
BGH310-N3-7	CTL - WALGREENS		09/15/2022	SINKING FUND REDEMPTION	XXX	21,886	21,886	21,886	21,886		0		0		21,886			0	955	10/15/2034	2.B
BGH32K-TU-6	BERKSHIRE HILLS B 6.875 28SEP27 FRN		09/28/2022	VARIOUS	XXX	23,000,000	23,000,000	22,735,500	22,865,947		18,025		18,025		22,883,972		116,028	116,028	1,581,250	09/28/2027	2.C FE
BGH330-18-8	SUTTONPARK STRUC 5.14 15NOV52 REST		09/15/2022	MBS PAYDOWN	XXX	268,538	268,538	268,522	268,519		19		19		268,538			0	9,260	11/15/2052	1.F FE
BGH33J-H6-4	CTL - NOAA - ALPENA MI (GSA)		09/15/2022	SINKING FUND REDEMPTION	XXX	63,942	63,942	64,326	63,998		(56)		(56)		63,942			0	1,747	07/15/2025	1.B
BGH36H-P6-6	CORVIAS MGMT FEE 6.25 01JAN44 RESTR		07/13/2022	VARIOUS	XXX	621,437	621,437	621,437	621,437		0		0		621,437			0	50,992	12/01/2043	1.C
BGH370-HH-7	DELAWARE LIFE INSURANCE CO		06/15/2022	PRIOR YEAR INCOME	XXX						0		0					0	(2,478,450)	12/15/2032	2.B
BGH3BG-Q4-6	CALIFORNIA REPUBLIC 5.25 151124 RST		08/31/2022	VARIOUS	XXX	4,000,000	4,000,000	4,000,000	4,000,000		0		0		4,000,000			0	172,375	10/31/2024	3.A
BGH3TB-Z2-2	ROSENTHAL + ROSENT 0.00 23JUL22 FRN		07/15/2022	MATURITY	XXX	4,910,000	4,910,000	4,910,000	4,910,000		0		0		4,910,000			0	196,400	07/15/2022	2.B PL
BGH4Q2-R9-7	CVS LEASE PASS THROUGH TRUST		09/13/2022	SINKING FUND REDEMPTION	XXX	142,495	142,495	142,495	142,495		0		0		142,495			0	3,228	10/10/2038	2.B
BGH53G-1U-9	ENCORE CAPITAL GROUP INC		08/31/2022	VARIOUS	XXX	7,259,141	7,259,141	7,259,141	7,259,141		0		0		7,259,141			0	316,345	08/11/2024	2.C FE
BGH559-EB-1	CVS LEASE PASS THROUGH TRUST		09/13/2022	SINKING FUND REDEMPTION	XXX	115,521	115,521	115,521	115,521		0		0		115,521			0	2,891	10/10/2039	2.B
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY		09/22/2022	SINKING FUND REDEMPTION	XXX	14,401	14,401	14,580	14,405		(3)		(3)		14,401			0	403	08/20/2043	1.E
BGH5C2-LR-5	AASET 2014-1 AR		09/15/2022	VARIOUS	XXX	10,046,042	10,046,042	10,018,697	10,037,289		8,753		8,753		10,046,042			0	289,175	01/15/2043	1.F FE
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018		09/15/2022	VARIOUS	XXX	166,560	166,560	166,562	166,562		0		0		166,562		(2)	(2)	4,363	07/15/2033	1.B PL

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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
BGH5HU-84-4	VUMC 2018-1 LOAN		09/01/2022	MBS PAYDOWN	XXX	7,368	7,368	7,368	7,368				0		7,368			0	272	07/01/2048	1.F PL
BGH5TT-XW-4	CTL - AMZN S BERNARDINO A-1 FUNDED		09/14/2022	SINKING FUND REDEMPTION	XXX	161,864	161,864	161,864	161,864				0		161,864			0	4,901	03/15/2040	1.E
BGH69V-ZF-4	CVS PASS-THROUGH TRUST		09/13/2022	VARIOUS	XXX	198,516	198,516	198,516	198,516				0		198,516			0	5,227	11/10/2041	2.B
BGH6AS-XT-1	PETERSHILL II OFFSHORE IM		09/21/2022	SECURITY CALLED BY ISSUER at 102.000	XXX	5,242,545	5,139,750	5,139,750	5,139,750				0		5,139,750			0	406,183	12/02/2039	2.B PL
BGH6B3-X8-1	PETERSHILL II ONSHORE IM		09/21/2022	SECURITY CALLED BY ISSUER at 102.000	XXX	7,088,235	6,949,250	6,949,250	6,949,250				0		6,949,250			0	549,184	12/02/2039	2.B PL
BGH6B3-XF-5	PETERSHILL II OFFSHORE GP		09/21/2022	SECURITY CALLED BY ISSUER at 102.000	XXX	3,161,235	3,099,250	3,099,250	3,099,250				0		3,099,250			0	244,927	12/02/2039	2.B PL
BGH6B3-XG-3	PETERSHILL II ONSHORE GP		09/21/2022	SECURITY CALLED BY ISSUER at 102.000	XXX	4,142,985	4,061,750	4,061,750	4,061,750				0		4,061,750			0	320,991	12/02/2039	2.B PL
BGH6C8-UB-5	CLOUD HQ 2019-1 A2		09/01/2022	MBS PAYDOWN	XXX	294,063	294,063	294,063	294,063				0		294,063			0	6,592	07/15/2040	1.E PL
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA)		09/19/2022	SINKING FUND REDEMPTION	XXX	448,402	448,402	448,402	448,402				0		448,402			0	9,077	12/17/2024	1.F
BGH6H5-MZ-2	CTL - AMZN PROJECT DIXIE FUNDED		09/10/2022	SINKING FUND REDEMPTION	XXX	245,303	245,303	245,442	245,308		(5)		(5)		245,303			0	4,874	08/10/2041	1.E
BGH6M6-92-2	FINANCIAL INSTITUTION NOTE SECURITIZATIO		08/25/2022	VARIOUS	XXX	50,831,061	50,831,061	50,831,061	50,831,061				0		50,831,061			0	2,204,109	10/15/2038	1.D PL
BGH6PF-Y8-8	DYAL III ISSUER A		07/15/2022	PRIOR YEAR INCOME	XXX								0					0	17,059	06/15/2040	1.G PL
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED		08/11/2022	SINKING FUND REDEMPTION	XXX	28,096	28,096	28,096	28,096				0		28,096			0	339	06/10/2042	1.D FE
BGH6ZN-PS-6	HS WILDCAT LLC		07/27/2022	SINKING FUND REDEMPTION	XXX	2,932	2,932	2,932	2,932				0		2,932			0	86	12/31/2050	2.A PL
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		07/01/2022	SINKING FUND REDEMPTION	XXX	2,758,800	2,758,800	2,758,800	2,758,800				0		2,758,800			0	84,344	06/30/2039	2.C FE
BGH7E2-UU-2	ABPCI II DLF IV		09/28/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	3,600,000	3,600,000	3,600,000	3,600,000				0		3,600,000			0	89,605	07/08/2029	1.C PL
BGH7ER-Q9-9	HUNT FEE III 2021-1		07/15/2022	PRIOR YEAR INCOME	XXX								0					0	52,869	12/21/2048	2.B PL
G7256K-AB-0	PROP 2017-1 A		08/31/2022	MBS PAYDOWN	XXX	3,229,814	3,229,814	3,241,926	3,236,196		(6,382)		(6,382)		3,229,814			0	83,126	03/15/2042	2.B FE
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2022	SINKING FUND REDEMPTION	XXX	692,374	692,374	692,374	692,374				0		692,374			0	24,558	09/15/2027	1.F FE
009090-AB-7	AIR CANADA 2015-1B PTT	A	09/15/2022	SINKING FUND REDEMPTION	XXX	192,170	192,170	192,170	192,170				0		192,170			0	7,447	03/15/2023	2.B FE
00909D-AA-1	ACACN 2020-2 A	A	08/31/2022	VARIOUS	XXX	811,445	811,445	811,445	811,445				0		811,445			0	39,051	04/01/2029	1.G FE
064159-HB-5	BANK OF NOVA SCOTIA	A	07/28/2022	BANK OF AMERICA	XXX	15,309,475	15,250,000	15,248,780	15,249,451		75		75		15,249,526		59,949	59,949	428,906	12/16/2025	2.A FE
11271L-AA-0	BROOKFIELD FINANCE INC	A	09/30/2022	VARIOUS	XXX	26,027,630	26,156,000	25,903,856	26,031,083		16,620		16,620		26,047,704		(20,074)	(20,074)	799,121	06/02/2026	1.G FE
11271L-AD-4	BROOKFIELD FINANCE INC	A	08/31/2022	VARIOUS	XXX	9,937,306	9,950,000	9,932,190	9,936,223		1,084		1,084		9,937,306			0	476,513	03/29/2029	1.G FE
884903-BQ-7	THOMSON REUTERS CORP	A	08/29/2022	BARCLAYS CAPITAL INC	XXX	3,010,110	3,000,000	2,981,430	2,995,841		1,427		1,427		2,997,267		12,843	12,843	99,617	11/23/2023	2.B FE
891160-MJ-9	TORONTO-DOMINION BANK	A	07/28/2022	CITIGROUP GLOBAL MARKETS	XXX	15,019,190	15,500,000	15,475,380	15,482,599		882		882		15,483,481		(464,291)	(464,291)	493,201	09/15/2031	1.F FE
00037U-AA-8	AASET 2018-3 A	D	09/15/2022	MBS PAYDOWN	XXX	1,701,575	1,701,575	1,702,450	1,702,450				0		1,702,450		(875)	(875)	(15,414)	12/15/2038	2.C FE
00084D-AL-4	ABN AMRO BANK NV	D	08/31/2022	VARIOUS	XXX	9,992,752	10,000,000	9,982,700	9,991,552		1,200		1,200		9,992,752			0	417,333	04/18/2026	2.B FE
009280-AT-8	AIRCASTLE LTD	D	08/04/2022	CREDIT SUISSE FIRST BOSTON	XXX	4,665,519	4,785,000	4,798,801	4,796,610		(1,997)		(1,997)		4,794,613		(129,094)	(129,094)	249,119	08/11/2025	2.C FE
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC	D	07/15/2022	GOLDMAN SACHS & CO	XXX	334,866	390,000	387,769	388,003		165		165		388,168		(53,303)	(53,303)	7,361	03/17/2028	2.B FE
055451-AU-2	BHP BILLITON FINANCE (USA) LTD	D	07/07/2022	FREE TRANSFER	XXX	2,014,973	2,000,000	2,067,203			(15,357)		(15,357)		2,051,846		(36,873)	(36,873)	59,247	09/30/2023	1.F FE
056752-AL-2	BAIDU INC	D	08/03/2022	WELLS FARGO	XXX	5,876,454	5,955,000	5,921,176	5,932,177		1,913		1,913		5,934,090		(57,636)	(57,636)	221,452	03/29/2028	1.G FE
05969L-AA-9	BANCO INBURSA SA	D	08/31/2022	VARIOUS	XXX	9,173,673	9,200,000	9,096,345	9,165,009		8,664		8,664		9,173,673			0	270,245	06/06/2024	2.C FE
06738E-AP-0	BARCLAYS PLC	D	08/31/2022	VARIOUS	XXX	7,999,725	8,000,000	7,999,360	7,999,680		44		44		7,999,725			0	333,956	05/12/2026	2.B FE
06738E-BD-6	BARCLAYS PLC	D	08/16/2022	VARIOUS	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	37,290	05/16/2029	2.B FE
08866T-AA-0	BIB 2017-1 A	D	07/07/2022	MBS PAYDOWN	XXX	1,723,308	1,723,308	1,723,308	1,723,308				0		1,723,308			0	52,733	04/07/2027	2.A FE
08866T-AB-8	BIB 2018-1 A	D	07/12/2022	MBS PAYDOWN	XXX	818,236	818,236	818,236	818,236				0		818,236			0	25,901	04/07/2028	2.A FE
11042A-AA-2	BRITISH AIRWAYS PLC	D	09/20/2022	VARIOUS	XXX	3,586,275	3,586,275	3,590,793	3,586,809		(534)		(534)		3,586,275			0	107,319	06/20/2024	1.F FE
11042C-AA-8	IAGLN 2021-1 A	D	09/15/2022	SINKING FUND REDEMPTION	XXX	51,630	51,630	52,025	42,673		(9)		(9)		51,630			0	1,123	03/15/2035	1.F FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT	D	09/20/2022	SINKING FUND REDEMPTION	XXX	33,008	33,008	30,442	32,653		355		355		33,008			0	941	03/20/2033	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	08/15/2022	SINKING FUND REDEMPTION	XXX	335,193	335,193	331,439	261,219		150		150		335,193			0	9,112	11/15/2032	1.G FE
12502Y-AP-8	CCRIN 2012-CA C	D	07/10/2022	MATURITY	XXX	600,595	600,595	601,372	601,232		(636)		(636)		600,595			0	16,640	07/10/2022	1.G FE
12643H-AM-2	CSMC 2010-3R 2A4	D	09/27/2022	MBS PAYDOWN	XXX	27,566	27,566	26,480	27,422		144		144		27,566			0	822	12/26/2036	1.A FM
14889H-AG-4	CRMN 2014-2A C	D	07/19/2022	MBS PAYDOWN	XXX	1,031,745	1,031,745	878,015	1,004,195		27,550		27,550		1,031,745			0	31,052	10/18/2026	2.B FE
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA	D	07/29/2022	PRIOR YEAR INCOME	XXX								0					0	174,328	01/29/2050	2.C FE
15672V-AG-1	CERB 2018-4RA CR 2.97613% 15 OCT 30	D	08/24/2022	FREE TRANSFER	XXX	1,950,376	2,000,000	1,999,990	2,000,000				0		2,000,000		(49,624)	(49,624)	62,061	10/15/2030	1.G FE
168863-DY-1	CHILE (REPUBLIC OF)	D	08/31/2022	VARIOUS	XXX	13,109,810	13,140,000	13,129,488			162		162		13,129,650		(19,840)	(19,840)	275,650	03/07/2042	1.F FE
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA	D	08/04/2022	VARIOUS	XXX	9,657,302	9,650,000	9,630,025	9,641,053		1,264		1,264		9,642,318		14,985	14,985	287,048	12/09/2025	2.A FE
21684A-AA-4	COOPERATIEVE CENTRALE RAIFFEISEN-B	D	07/07/2022	BANK OF AMERICA	XXX	14,104,440	14,000,000	13,886,040	13,973,859		6,972		6,972		13,980,831		123,609	123,609	395,694	12/01/2023	2.A FE
24023M-AA-2	DBS GROUP HOLDINGS LTD	D	08/11/2022	WELLS FARGO	XXX	9,035,910	9,000,000	9,000,000	9,000,000				0		9,000,000		35,910	35,910	275,720	12/11/2028	1.F 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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
25155F-AB-2	DEUTSCHE ANNINGTON FINANCE BV	D	08/31/2022	VARIOUS	XXX	5,642,242	5,650,000	5,593,105	5,637,848		4,395		4,395		5,642,242			0	254,007	10/02/2023	2.A FE
29359U-AB-5	ENSTAR GROUP LTD	D	08/31/2022	VARIOUS	XXX	12,963,032	13,000,000	12,949,300	12,960,082		2,950		2,950		12,963,032			0	472,313	06/01/2029	2.B FE
30607F-AA-8	BFALA 3 3/8 01/15/32	D	07/11/2022	MA5	XXX	1,584,375	1,950,000	1,938,004	1,938,153		522		522		1,938,675		(354,300)	(354,300)	48,994	01/15/2032	2.B FE
36321P-AA-8	GALAXY PIPELINE ASSETS	D	09/30/2022	SINKING FUND REDEMPTION	XXX	64,024	64,024	64,024	64,024				0		64,024			0	1,120	09/30/2027	1.C FE
404280-AW-9	HSBC HOLDINGS PLC	D	08/03/2022	VARIOUS	XXX	9,506,160	9,500,000	9,486,225	9,493,514		836		836		9,494,350		11,810	11,810	366,754	03/08/2026	1.G FE
404280-BH-1	HSBC HOLDINGS PLC	D	08/03/2022	MORGAN STANLEY	XXX	7,289,962	7,370,000	7,369,410	7,369,680		35		35		7,369,715		(79,753)	(79,753)	225,706	11/23/2026	2.A FE
404280-CF-4	HSBC HOLDINGS PLC	D	08/03/2022	MORGAN STANLEY	XXX	2,007,340	2,000,000	1,997,500	1,997,855		127		127		1,997,982		9,358	9,358	83,875	03/31/2030	1.G FE
456837-AH-6	ING GROEP NV	D	08/03/2022	HSBC SECURITIES, INC	XXX	10,219,650	10,500,000	10,486,245	10,492,119		814		814		10,492,933		(273,283)	(273,283)	352,538	03/29/2027	1.G FE
46513E-FG-2	AID 5.5 9/33	D	09/12/2022	RBC DAIN RAUSCHER	XXX	6,867,780	6,000,000	7,260,044	6,914,894		(44,621)		(44,621)		6,870,273		(2,493)	(2,493)	326,333	09/18/2033	1.B FE
46590X-AE-6	JBS USA LUX SA/JBS FOOD CO/JBS USA	D	08/31/2022	VARIOUS	XXX	8,008,012	8,010,625	8,007,982			25		25		8,008,007		5	5	203,413	02/02/2052	2.C FE
46590X-AF-3	JBS USA LUX SA/JBS FOOD CO/JBS USA	D	08/19/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000	5,000	4,918			6		6		4,924		76	76	75	02/02/2029	2.C FE
48244X-AA-0	KDAC 2017-1A A	D	09/15/2022	VARIOUS	XXX	10,638,004	10,685,553	10,613,748	10,616,195		4,211		4,211		10,620,406		17,598	17,598	297,701	12/15/2042	2.C FE
53946M-AA-5	LNCR 2018-CRE1 A	D	09/15/2022	MBS PAYDOWN	XXX	91,719	91,719	91,203	91,502		217		217		91,719			0	1,409	05/15/2028	1.A FE
549875-AB-8	LUKOIL 3.6 10/26/31	D	07/25/2022	VARIOUS	XXX	1,248,000	2,400,000	2,400,000	2,400,000			1,116,984	(1,116,984)		1,283,016		(35,016)	(35,016)	64,560	10/26/2031	6.
55608X-AB-3	MACQUARIE BANK LTD	D	08/31/2022	VARIOUS	XXX	15,446,219	15,500,000	15,458,770	15,483,510		2,667		2,667		15,486,177		(39,957)	(39,957)	494,609	06/10/2025	2.B FE
55820R-AN-2	MDPK 2017-25A BR 2.22388% 25 APR 29	D	08/24/2022	FREE TRANSFER	XXX	9,685,540	10,000,000	9,999,990	10,000,000				0		10,000,000		(314,460)	(314,460)	239,479	04/25/2029	1.F FE
59126L-AB-4	METALLOINVEST FINANCE	D	07/22/2022	VARIOUS	XXX	283,050	1,665,000	1,665,000	1,665,000			1,332,000	(1,332,000)		333,000		(49,950)	(49,950)	42,614	10/22/2028	3.C FE
63861V-AC-1	NATIONWIDE BLDG SOCIETY	D	07/07/2022	BANK OF AMERICA	XXX	6,378,880	6,400,000	6,400,000	6,400,000				0		6,400,000		(21,120)	(21,120)	263,719	08/01/2024	2.A FE
74977R-DE-1	COOPERATIEVE RABOBANK UA	D	08/29/2022	MORGAN STANLEY	XXX	7,973,600	8,000,000	7,978,400	7,992,024		2,998		2,998		7,995,022		(21,422)	(21,422)	287,611	09/26/2023	1.G FE
780097-BA-8	ROYAL BANK OF SCOTLAND GROUP PLC	D	08/03/2022	RBS AMERICAS HQ	XXX	5,334,185	5,300,000	5,415,593	5,358,570		(7,519)		(7,519)		5,351,051		(16,866)	(16,866)	212,000	04/05/2026	2.A FE
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	D	07/28/2022	GOLDMAN SACHS & CO	XXX	5,838,011	5,851,000	6,032,259	5,996,605		(4,920)		(4,920)		5,991,685		(153,674)	(153,674)	174,311	05/11/2035	1.D FE
83610C-AU-5	SNDPT 2016-2A DR 3.9815% 20 OCT 28	D	08/24/2022	FREE TRANSFER	XXX	1,474,662	1,500,000	1,499,961	1,500,000				0		1,500,000		(25,338)	(25,338)	58,846	10/20/2028	2.B FE
85573L-AA-9	STARR 2019-1 A	D	09/15/2022	MBS PAYDOWN	XXX	18,447	18,447	18,327			42		42		18,447			0	418	03/15/2044	2.B FE
87244D-AP-9	WINDR 2013-1A CR 3.78425% 20 JUL 30	D	08/24/2022	VARIOUS	XXX	4,382,294	4,500,000	4,499,946	4,500,000				0		4,500,000		(117,707)	(117,707)	168,839	07/20/2030	2.B FE
87970U-BA-3	TELOS 2014-6A CR	C	07/18/2022	MBS PAYDOWN	XXX	2,407,135	2,407,135	2,407,135	2,407,135				0		2,407,135			0	56,019	01/17/2027	1.A FE
89641U-AA-9	TRINITY ACQUISITION PLC	D	08/16/2022	VARIOUS	XXX	249,128	250,000	242,965	248,603		524		524		249,128			0	11,595	08/15/2023	2.B FE
898339-AB-2	FIBRA UNO	D	07/15/2022	PRIOR YEAR INCOME	XXX								0					0	51,440	01/15/2050	2.B FE
BGH3LX-5D-1	STRIPES 2013-1 A1	D	08/31/2022	VARIOUS	XXX	1,136,325	1,202,523	1,189,736	1,204,236		(67,911)		(67,911)		1,136,325			0	28,814	03/20/2023	4.A PL
BGH70H-5R-9	ASF HUCKLEBERRY SR. SEC. TERM LOAN	B	07/15/2022	MBS PAYDOWN	XXX	1,015,306	984,594	1,232,759	1,144,406				0	88,353	1,232,759	(217,453)		(217,453)	17,551	12/03/2025	1.F PL
BGH75U-HK-7	QATAR AIRWAYS	D	08/23/2022	VARIOUS	XXX	5,779,485	5,779,485	5,743,536	5,767,099		12,386		12,386		5,779,485			0	131,152	04/23/2031	1.D PL
B03973-52-7	GAZPRU 3 1/2 07/14/31	D	07/29/2022	VARIOUS	XXX	1,033,200	2,460,000	2,463,600	2,463,497		(50)	1,796,221	(1,796,271)		667,226		365,974	365,974	47,355	07/14/2031	6.
G5814#-AA-2	MARI JONE LTD	D	09/30/2022	SINKING FUND REDEMPTION	XXX	32,922	32,922	32,922	32,922				0		32,922			0	1,152	06/30/2031	2.C PL
G84640-AB-0	NLMKRU 4.7 05/30/26	D	07/22/2022	VARIOUS	XXX	791,300	1,930,000	2,121,320	2,068,068		(4,907)	1,368,361	(1,373,268)		694,800		96,500	96,500	59,213	05/30/2026	6.
P29853-AA-9	COMENG 6 3/8 04/24/35	D	04/25/2022	SINKING FUND REDEMPTION	XXX	83,030	83,030	94,682	83,811		(781)		(781)		83,030			0	(465)	04/24/2035	2.C FE
P3100S-AC-8	MABEMX 5.6 10/23/28	D	07/29/2022	SECURITY CALLED BY ISSUER at 104.250	XXX	3,127,500	3,000,000	3,092,999	3,069,590		(6,481)		(6,481)		3,063,110		(63,110)	(63,110)	251,633	10/23/2028	2.B FE
Y7278T-AF-6	RPVIN 6.45 09/27/22	D	09/27/2022	MATURITY	XXX	900,000	900,000	894,000	894,215		5,785		5,785		900,000			0	60,469	09/27/2022	3.C FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,862,477,265	1,874,244,174	1,852,332,536	1,799,330,539	11,752	2,877,032	5,613,566	(2,724,782)	88,353	1,861,349,746	(217,453)	(1,936,132)	(2,153,585)	74,254,998	XXX	XXX
Bonds - Parent, Subsidiaries, and Affiliates																					
12635X-AA-3	CSCN 2016-AA A		07/29/2022	PRIOR YEAR INCOME	XXX								0					0	64,846	11/27/2045	1.E Z
12635X-AB-1	CSCN 2016-BA B		07/29/2022	PRIOR YEAR INCOME	XXX								0					0	1,325,519	11/27/2045	1.F Z
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A		07/20/2022	VARIOUS	XXX	422,027	422,027	380,527	380,527				0		380,527		41,501	41,501	15,283	12/15/2060	2.B
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		09/15/2022	SINKING FUND REDEMPTION	XXX	91,707	91,707	95,626	92,036		(329)		(329)		91,707			0	6,873	07/15/2055	1.C
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB		07/29/2022	VARIOUS	XXX	149,256	149,256	148,883	149,066		191		191		149,256			0	3,322	07/22/2023	3.B PL
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						662,990	662,990	625,036	621,629	0	(138)	0	(138)	0	621,490	0	41,501	41,501	1,415,843	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00231@-AB-5	ATS ACQUISITION COMPANY T/L 1L 11/21		09/30/2022	VARIOUS	XXX	19,361	19,361	19,030	13,746		168		168		19,361			0	864	11/30/2026	2.C PL
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20		09/30/2022	SINKING FUND REDEMPTION	XXX	19,256	19,256	18,932	19,143		114		114		19,256			0	1,018	10/02/2025	5.A
02928@-AB-9	AMERICAN RESTORATION R/C 1L 10/20		08/31/2022	PRIOR YEAR INCOME	XXX								0					0	1,420	10/02/2025	3.A PL

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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
02928@-AC-7	AMERICAN RESTORATION DD T/L 1L 10/20		07/02/2022	VARIOUS	XXX	4,326	4,326	4,253	4,316		9		9		4,326			0	272	10/02/2025	2.A PL
02928@-AD-5	AMERICAN RESTORATION DD T/L B 1L 11/21		07/02/2022	VARIOUS	XXX	6,977	6,977	6,970	6,976		1		1		6,977			0	294	10/02/2025	2.A PL
02928@-AF-0	AMERICAN RESTORATION DDT/L C 1L (ADD-ON)		07/02/2022	VARIOUS	XXX	1,989	1,989	1,949	1,984		5		5		1,989			0	164	10/02/2025	2.A PL
05626#-AA-7	BWG T/L 1L 4/22		09/30/2022	SINKING FUND REDEMPTION	XXX	11,489	11,489	11,489					0		11,489			0	394	04/19/2027	1.E PL
10527@-AB-7	BRANDMUSCLE TL		09/30/2022	VARIOUS	XXX	107,205	107,205	105,520	103,404		1,226		1,226		107,205			0	6,640	02/17/2025	2.A PL
1252L*-AA-1	CG BUYER T/L 1L 6/21		06/30/2022	PRIOR YEAR INCOME	XXX								0					0	164	06/30/2026	2.A PL
1252L*-AB-9	CG BUYER DD T/L 1L 6/21		06/30/2022	PRIOR YEAR INCOME	XXX								0					0	418	06/30/2026	2.A PL
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21		06/30/2022	PRIOR YEAR INCOME	XXX								0					0	871	11/01/2025	2.C PL
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		09/29/2022	SINKING FUND REDEMPTION	XXX	845,143	845,143	845,143					0		845,143			0	1,258	12/15/2025	1.F PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		09/30/2022	SINKING FUND REDEMPTION	XXX	39,375	39,375	38,961	38,108		304		304		39,375			0	1,363	12/15/2025	2.B PL
30208*-AB-3	EXO GROUP T/L 1L 9/21		09/30/2022	VARIOUS	XXX	18,633	18,633	18,108	18,461		172		172		18,633			0	1,241	08/31/2026	2.A PL
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21		08/24/2022	SINKING FUND REDEMPTION	XXX	527,000	527,000	527,000					0		527,000			0	9,914	11/24/2026	3.A PL
36261*-AB-4	GUIDED PRACTICE T/L 1L 11/21		09/30/2022	VARIOUS	XXX	26,150	26,150	25,643	25,911		239		239		26,150			0	1,625	11/24/2026	2.A PL
42801@-AB-7	HERSPIEGEL T/L 1L 12/21		09/30/2022	SINKING FUND REDEMPTION	XXX	8,343	8,343	8,176	8,270		73		73		8,343			0	441	12/14/2026	2.C PL
63607@-AA-1	NATIONAL FIRE & SAFETY LAST OUT TL		09/30/2022	SINKING FUND REDEMPTION	XXX	24,424	24,424	23,526	24,100		324		324		24,424			0	2,116	08/02/2026	2.A PL
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L		09/30/2022	SINKING FUND REDEMPTION	XXX	20,460	20,460	20,460	20,460				0		20,460			0	1,621	08/02/2026	2.A PL
63607@-AC-7	NATIONAL FIRE T/L 1L (ADD-ON) 12/21		09/30/2022	VARIOUS	XXX	23,274	23,274	22,808	23,051		223		223		23,274			0	1,237	08/03/2026	2.A PL
70977@-AD-2	PEOPLEASE HOLDINGS R/C 1L (ADD-ON) 7/22		08/18/2022	VARIOUS	XXX	36,000	36,000	33,300			2,700		2,700		36,000			0	304	07/15/2027	3.A PL
72765#-AB-6	PLATO US BIDCO TL ADD-ON		08/31/2022	VARIOUS	XXX	8,613,173	8,613,173	8,462,442	8,519,908		93,265		93,265		8,613,173			0	491,570	04/15/2026	1.G PL
74876#-AA-0	QUINTESSENTIAL TOTS REVOLVER		04/30/2022	SINKING FUND REDEMPTION	XXX	168,000	168,000	168,000	134,400				0		168,000			0	4,260	04/14/2026	2.C PL
74876#-AB-8	QUINTESSENTIAL TOTS TL		07/27/2022	PRIOR YEAR INCOME	XXX								0					0	198	04/14/2026	2.C PL
77636*-AB-6	ROOFING BUYER T/L 1L 12/21		09/30/2022	SINKING FUND REDEMPTION	XXX	10,713	10,713	10,499	10,616		97		97		10,713			0	617	12/08/2026	2.C PL
77636*-AC-4	ROOFING BUYER DD T/L 1L 12/21		06/30/2022	PRIOR YEAR INCOME	XXX								0					0	284	12/08/2026	2.C PL
83068@-AA-1	THE SKIN CENTER T/L 1L (NOTE) 12/21		09/30/2022	VARIOUS	XXX	6,000	6,000	5,880	5,941		59		59		6,000			0	532	12/29/2026	2.C PL
87221#-AC-0	TAUC MANAGEMENT LLC REVOLVER		07/08/2022	SINKING FUND REDEMPTION	XXX	29,852	29,852	29,852	7,350				0		29,852			0	442	02/12/2027	1.F PL
88583@-AD-0	3 STEP SPORTS DD T/L 1L (ADD-ON) 1/22		09/30/2022	SINKING FUND REDEMPTION	XXX	18,198	18,198	18,016			145		145		18,198			0	364	02/06/2025	2.C PL
88583@-AE-8	3 STEP SPORTS T/L 1L (ADD-ON) 6/22		09/30/2022	SINKING FUND REDEMPTION	XXX	1,275	1,275	1,260			10		10		1,275			0	28	02/06/2025	2.C PL
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL		09/30/2022	VARIOUS	XXX	6,781	6,781	6,781	5,399				0		6,781			0	416	04/08/2026	2.B PL
91859#-AB-3	V RENTAL HOLDINGS LLC TL		09/30/2022	VARIOUS	XXX	25,481	25,481	24,667	25,197		283		283		25,481			0	1,669	04/08/2026	2.B PL
91859#-AD-9	V RENTAL T/L 1L (ADD-ON) 10/21		09/30/2022	VARIOUS	XXX	6,129	6,129	6,129	6,129				0		6,129			0	336	04/08/2026	2.B PL
92215*-AC-2	VARDIMAN T/L A 1L 3/22		07/01/2022	SINKING FUND REDEMPTION	XXX	25,007	25,007	24,757			12		12		25,007			0	641	03/18/2027	3.C PL
92215*-AD-0	VARDIMAN DD T/L 1L 3/22		07/01/2022	SINKING FUND REDEMPTION	XXX	4,058	4,058	4,038					0		4,058			0	64	03/18/2027	3.C PL
BANODS-6G-5	ARPAD SOLAR BORROWER LLC		08/25/2022	VARIOUS	XXX	62,939	62,939	62,939	62,939				0		62,939			0	3,822	07/15/2034	2.B PL
BGH508-MZ-6	BWAY HOLDING COMPANY 1L TL CL		07/29/2022	VARIOUS	XXX	17,889	17,889	15,780	17,503		386		386		17,889			0	643	04/03/2024	4.C FE
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL		09/01/2022	SINKING FUND REDEMPTION	XXX	12,567	12,567	12,457	12,557		10		10		12,567			0	519	06/20/2024	4.B PL
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		09/30/2022	VARIOUS	XXX	19,017	19,017	18,607	18,903		114		114		19,017			0	661	12/11/2024	4.C FE
BGH5E3-XS-6	HIGHGATE 1L TL CL		08/31/2022	SINKING FUND REDEMPTION	XXX	208,795	208,795	206,633	208,173		622		622		208,795			0	9,360	02/15/2024	5.B GI
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		09/30/2022	VARIOUS	XXX	2,610	2,610	2,509	2,577		34		34		2,610			0	3,189	04/03/2025	4.C FE
BGH5GK-YW-6	KERRIDGE (USD) 1L TLB LAST OUT		09/30/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	3,866,845	3,866,845	3,797,709	3,800,638		23,706		23,706		3,824,343		42,502	42,502	246,187	01/25/2024	4.C
BGH5KC-XL-4	LYONS MAGNUS (SIERRA) 1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	4,102	4,102	3,748	4,023		79		79		4,102			0	168	11/11/2024	5.A FE
BGH5WH-PQ-8	WIND RIVER 1L TL		09/30/2022	VARIOUS	XXX	117,647	117,647	115,882	116,542		1,105		1,105		117,647			0	9,195	06/17/2024	4.B
BGH62V-NS-6	ACETO (ATLAS INTERMEDIATE) 1L TL		09/29/2022	VARIOUS	XXX	7,500	7,500	7,450	7,444		56		56		7,500			0	429	04/29/2025	4.C

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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
BGH63V-43-1	PLAYPOWER INC 1L TLB CL		09/23/2022	SINKING FUND REDEMPTION	XXX	8,192	8,192	8,033	8,163		28		28		8,192			0	334	05/07/2026	5.A FE
BGH642-ZB-2	API HOLDINGS III CORP 1L TLB CL		09/30/2022	SINKING FUND REDEMPTION	XXX	1,071	1,071	893	1,046		24		24		1,071			0	43	05/11/2026	5.A FE
BGH64S-JT-4	DREW MARINE 1L TL		06/26/2022	SINKING FUND REDEMPTION	XXX	10,000	10,000	9,850	9,986		14		14		10,000			0	357	06/26/2026	5.B GI
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		09/30/2022	VARIOUS	XXX	44,741	44,741	43,166	41,785		411		411		44,741			0	1,871	07/12/2025	4.B FE
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		07/27/2022	PRIOR YEAR INCOME	XXX										0			0	2,613	09/06/2024	5.B GI
BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL		09/30/2022	VARIOUS	XXX	15,579	15,579	15,540	15,499		79		79		15,579			0	679	09/04/2026	5.B GI
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		09/30/2022	SINKING FUND REDEMPTION	XXX	75,083	75,083	74,217	74,543		540		540		75,083			0	3,726	10/04/2026	5.B GI
BGH6B4-2N-0	LIFELONG (PSI)1L DDTLA FUNDED CL		09/30/2022	VARIOUS	XXX	4,756	4,756	4,708	4,719		36		36		4,756			0	1,032	10/19/2026	5.B GI
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		07/29/2022	PRIOR YEAR INCOME	XXX										0			0	11,501	10/20/2025	5.B GI
BGH6BJ-WV-6	LIFELONG (PSI)1L DDTLB FUNDED CL		09/30/2022	SINKING FUND REDEMPTION	XXX	11,508	11,508	11,393	11,428		80		80		11,508			0	494	10/19/2026	5.B GI
BGH6EB-G2-2	WIRB WCG (DA VINCI) 1L TL CL		08/16/2022	VARIOUS	XXX	2,532	2,532	2,525	2,524		8		8		2,532			0	64	01/08/2027	4.B FE
BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL		09/30/2022	VARIOUS	XXX	9,465	9,465	9,299	8,217		73		73		9,465			0	503	03/02/2026	5.B GI
BGH6H9-CB-8	STANDARDAERO(DYNSTY)1L TLB1 CL		09/30/2022	SINKING FUND REDEMPTION	XXX	628	628	536	615		13		13		628			0	22	04/06/2026	4.C FE
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		09/30/2022	VARIOUS	XXX	28,367	28,367	28,167	28,167		200		200		28,367			0	5,399	02/28/2026	4.C
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		09/30/2022	VARIOUS	XXX	101,997	101,997	101,729	101,663		333		333		101,997			0	6,091	02/28/2026	4.C
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		09/30/2022	SINKING FUND REDEMPTION	XXX	1,239,519	1,239,519	1,179,339	1,227,901		11,618		11,618		1,239,519			0	48,418	06/10/2027	4.A FE
BGH6QT-S7-6	WIDEORBIT 1L TL		09/30/2022	VARIOUS	XXX	1,126,168	1,126,168	1,112,980	1,121,159		5,009		5,009		1,126,168			0	62,870	07/07/2025	4.C
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	23,651	23,651	23,608	17,035		51		51		23,651			0	670	10/05/2027	4.C FE
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	84,736	84,736	83,481	84,129		607		607		84,736			0	5,054	10/29/2027	4.C FE
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL		09/14/2022	SINKING FUND REDEMPTION	XXX	94,560,000	94,560,000	93,363,816	93,630,286		929,714		929,714		94,560,000			0	7,440,084	10/14/2025	4.B PL
BGH6WC-8X-1	HELP AT HOME(HAH)1L DDTL CL FUNDED		09/30/2022	SINKING FUND REDEMPTION	XXX	2,444	2,444	2,444	2,444				0		2,444			0	147	10/29/2027	4.C FE
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		09/30/2022	VARIOUS	XXX	82,835	82,835	82,051	82,348		487		487		82,835			0	3,673	10/29/2027	4.C
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		09/30/2022	SINKING FUND REDEMPTION	XXX	4,790	4,790	4,766	4,764		27		27		4,790			0	233	11/12/2027	4.B PL
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		09/30/2022	VARIOUS	XXX	320,000	320,000	307,200	317,298		2,702		2,702		320,000			0	14,709	11/10/2027	4.C FE
BGH6YV-TD-8	SYNDIGO 1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	105,248	105,248	103,670	104,855		393		393		105,248			0	4,376	12/10/2027	4.C FE
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		09/30/2022	VARIOUS	XXX	84,375	84,375	83,320	83,819		556		556		84,375			0	3,777	12/16/2027	4.B FE
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		09/30/2022	SINKING FUND REDEMPTION	XXX	38,990	38,990	38,113	38,592		398		398		38,990			0	2,964	07/23/2025	4.A PL
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	10,750	10,750	10,777	10,750				0		10,750			0	453	01/15/2028	4.C FE
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		09/30/2022	VARIOUS	XXX	17,500	17,500	17,500	17,500				0		17,500			0	563	12/22/2026	4.C FE
BGH71R-WP-0	MB2 1L TL CL		09/30/2022	VARIOUS	XXX	94,048	94,048	92,167	93,201		847		847		94,048			0	6,923	01/26/2027	4.B PL
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		09/30/2022	SINKING FUND REDEMPTION	XXX	38,043	38,043	37,724	37,789		255		255		38,043			0	4,114	01/29/2027	4.B PL
BGH72F-95-5	CAMBREX CORP 1L TLB USD CL		09/30/2022	SINKING FUND REDEMPTION	XXX	846	846	842	842		5		5		846			0	30	12/04/2026	4.B FE
BGH72H-0Z-4	OIL CHANGER 1L DDTL FUNDED		08/10/2022	PRIOR YEAR INCOME	XXX										0			0	59	02/04/2027	5.A
BGH734-YS-1	BIMINI GROUP 1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	6,265	6,265	6,108	6,193		72		72		6,265			0	388	02/18/2026	4.C
BGH736-PL-1	FRANCHISE 1L TL		09/01/2022	VARIOUS	XXX	1,026,225	1,026,225	1,015,963	1,020,125		6,100		6,100		1,026,225			0	44,572	02/18/2026	3.C FE
BGH73L-XJ-4	PYE BARKER 1L DDTL CL FUNDED		08/16/2022	SINKING FUND REDEMPTION	XXX	4,369	4,369	4,369	4,369				0		4,369			0	140	11/26/2025	4.C Z
BGH745-KW-3	CCRR PARENT INC 1L TLB CL		08/04/2022	SINKING FUND REDEMPTION	XXX	12,625	12,625	12,562	12,613		12		12		12,625			0	296	03/03/2028	4.B FE
BGH75F-FZ-9	FIRST BRANDS 1L TLB CL		09/30/2022	SINKING FUND REDEMPTION	XXX	8,295	8,295	8,295	7,035				0		8,295			0	296	03/30/2027	4.A FE
BGH75L-F4-5	SOLIANT (TTF) 1L TLB CL		09/14/2022	PRIOR YEAR INCOME	XXX										0			0	(17,202)	03/31/2028	4.B FE
BGH76P-HQ-4	HIGHTOWER 1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	10,000	10,000	9,925	9,945		55		55		10,000			0	266	04/21/2028	4.C FE
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		09/30/2022	VARIOUS	XXX	5,764,157	5,820,787	5,762,579	5,747,392		16,765		16,765		5,764,157			0	272,296	04/28/2028	4.B FE
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		08/31/2022	SINKING FUND REDEMPTION	XXX	1,293,606	1,305,124	1,292,072	1,290,763		2,843		2,843		1,293,606			0	38,270	04/28/2028	3.C FE
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL		09/30/2022	SINKING FUND REDEMPTION	XXX	708,766	708,766	691,434	702,977		5,789		5,789		708,766			0	35,525	04/29/2028	4.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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR		08/16/2022	SINKING FUND REDEMPTION	XXX	3,969	3,969	3,929	3,949		20		20		3,969			0	127	11/26/2025	4.C Z
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		09/30/2022	VARIOUS	XXX	1,561,105	1,561,105	1,561,105	902,103		0		0		1,561,105			0	49,159	06/04/2026	3.C FE
BGH79X-BE-7	ARCLINE(FAIRBANKS)1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	181,875	181,875	180,982	181,270		605		605		181,875			0	9,690	06/14/2028	4.B FE
BGH7B8-P6-1	CENGAGE LEARNING INC 1L TLB CL		07/27/2022	SINKING FUND REDEMPTION	XXX	8,125	8,125	8,135	8,134		(9)		(9)		8,125			0	249	07/14/2026	4.B FE
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		09/30/2022	VARIOUS	XXX	27,633	27,633	27,357	27,576		57		57		27,633			0	1,372	07/28/2028	4.B FE
BGH7DO-2F-1	VERITEXT 1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	10,744	10,744	10,663	10,673		71		71		10,744			0	475	08/01/2025	4.B FE
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		07/15/2022	SINKING FUND REDEMPTION	XXX	2,329	2,329	2,329	2,329		0		0		2,329			0	92	01/15/2027	4.B FE
BGH7DD-73-5	STANDARD INDUSTRIES 1L TLB CL		09/20/2022	DEUTSCHE BANK SECURITIES INC	XXX	4,176,066	4,250,449	4,207,944	4,208,773		4,423		4,423		4,213,196	(37,130)		(37,130)	73,020	09/22/2028	2.C FE
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		09/30/2022	SINKING FUND REDEMPTION	XXX	131,663	131,663	130,337	128,260		676		676		131,663			0	6,891	08/13/2028	4.B FE
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		07/01/2022	PRIOR YEAR INCOME	XXX								0					0	168	01/29/2027	4.B PL
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		09/30/2022	VARIOUS	XXX	8,202	8,202	8,079	8,144		58		58		8,202			0	327	10/08/2028	4.B FE
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		09/30/2022	VARIOUS	XXX	93,104	93,104	91,242	92,587		517		517		93,104			0	4,111	10/08/2028	4.C FE
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	15,313	15,313	15,274	15,235		78		78		15,313			0	688	10/14/2028	4.C FE
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL		09/30/2022	SINKING FUND REDEMPTION	XXX	37,125	37,125	36,754	36,952		173		173		37,125			0	1,479	10/26/2028	4.B FE
BGH7JL-2E-2	EQUINITI/AST 1L TLB CL USD		08/04/2022	SINKING FUND REDEMPTION	XXX	3,750	3,750	3,713	3,745		5		5		3,750			0	112	10/29/2028	4.A FE
BGH7KP-1Y-8	CLAROS MORTGAGE TRUST 1L TLB REFI		09/30/2022	VARIOUS	XXX	1,750	1,750	1,750	1,750		0		0		1,750			0	162	08/10/2026	4.A FE
BGH7KP-K4-3	ARCIS GOLF LLC 1L TLB CL		07/29/2022	PRIOR YEAR INCOME	XXX						0		0		0			0	(950)	11/18/2028	4.B FE
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH INCR		09/30/2022	VARIOUS	XXX	5,254	5,254	5,149	5,194		60		60		5,254			0	406	06/23/2025	4.A PL
BGH7LW-8R-0	SOUTHWESTERN ENERGY 1L TL		09/30/2022	SINKING FUND REDEMPTION	XXX	5,000	5,000	4,988	4,989		12		12		5,000			0	114	12/07/2027	2.B FE
BGH7LW-DN-3	FULLBLOOM (ASP DREAM) 1L TL CL		09/14/2022	PRIOR YEAR INCOME	XXX								0					0	15,294	12/09/2028	4.C FE
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	28,716	28,716	28,572	28,638		78		78		28,716			0	888	12/13/2028	4.B PL
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		09/20/2022	VARIOUS	XXX	30,625	30,625	30,013	30,522		103		103		30,625			0	1,549	12/22/2026	4.C FE
BGH7NR-Y4-1	FERTITTA (GOLDEN NUGGET) 1L TL CL		09/30/2022	SINKING FUND REDEMPTION	XXX	29,250	29,250	29,177			68		68		29,250			0	799	01/12/2029	4.B FE
BGH5NM-99-3	24/7 INTOUCH 1L TL CL	A	09/30/2022	SINKING FUND REDEMPTION	XXX	3,608	3,608	3,572	3,580		28		28		3,608			0	158	08/20/2025	4.B FE
BGH6QV-KK-8	AVISON YOUNG CANADA 1L TL	A	09/30/2022	SINKING FUND REDEMPTION	XXX	2,263	2,263	2,233	2,244		18		18		2,263			0	134	01/30/2026	4.C FE
BGH74V-BF-3	NAVACORD CORP 1L TL CL		07/29/2022	SINKING FUND REDEMPTION	XXX	47,740	44,445	60,505	61,076		40		40		61,116	(13,376)		(13,376)	1,387	03/27/2028	3.C PL
BGH5D5-Q6-8	KERRIDGE COMMERCIAL (GBP) 1L TL	B	09/28/2022	SINKING FUND REDEMPTION	XXX	2,720,150	2,739,917	3,457,828	3,307,782		25,673		25,673	187,353	3,520,808	(800,658)		(800,658)	85,729	01/22/2024	4.C
BGH5D7-23-7	KERRIDGE (EUR) 1L DDTL CAR A FUND	B	09/30/2022	SINKING FUND REDEMPTION	XXX	380,207	380,685	486,287	442,474		0		0	43,813	486,287	(106,080)		(106,080)	54,491	01/22/2024	4.C
BGH5GK-ZL-9	KERRIDGE 1L DDTL CAR A LO	B	09/30/2022	SINKING FUND REDEMPTION	XXX	1,291,430	1,300,815	1,512,713	1,572,350		9,322		9,322	(45,922)	1,535,750	(244,319)		(244,319)	132,248	01/22/2024	4.C
BGH5N3-DH-2	ALEXANDER MANN 1L REV GBP FUNDED	B	09/30/2022	SINKING FUND REDEMPTION	XXX	639,855	604,112	652,975					0		652,975	(13,120)		(13,120)	3,791	12/16/2024	4.C PL
BGH6A4-HT-2	KERRIDGE GBP 2ND OUT 1L TL	B	09/28/2022	SINKING FUND REDEMPTION	XXX	10,794,684	10,873,129	11,988,557	13,106,314		107,469		107,469	(1,042,660)	12,171,124	(1,376,439)		(1,376,439)	484,980	01/22/2024	4.C
BGH6Y8-E6-0	BARENTZ 1L TL CL USD	D	09/30/2022	SINKING FUND REDEMPTION	XXX	7,388	7,388	7,314	7,346		42		42		7,388			0	323	11/25/2027	4.B FE
1909999999 - Bonds - Unaffiliated Bank Loans						144,205,076	144,416,644	144,953,940	143,462,637	0	1,261,272	0	1,261,272	(857,416)	146,753,698	(2,553,992)	5,372	(2,548,620)	9,747,389	XXX	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 4						2,939,352,222	3,037,111,559	2,854,868,777	2,851,015,216	11,752	9,828,030	5,613,566	4,226,216	(769,063)	2,936,198,716	(2,771,445)	2,643,845	(127,600)	106,276,479	XXX	XXX
2509999999 - Bonds - Subtotals - Bonds						2,939,352,222	3,037,111,559	2,854,868,777	2,851,015,216	11,752	9,828,030	5,613,566	4,226,216	(769,063)	2,936,198,716	(2,771,445)	2,643,845	(127,600)	106,276,479	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
48127F-AA-1	JPMORGAN CHASE & CO		08/24/2022	FREE TRANSFER	1,000,000.000	997,875		988,750	1,003,730	(13,678)	1,083		(12,595)		991,135		6,740	6,740	36,883	XXX	2.B FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						997,875	XXX	988,750	1,003,730	(13,678)	1,083	0	(12,595)	0	991,135	0	6,740	6,740	36,883	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																					
759351-70-3	REINSURANCE GROUP OF AMERICA INC		09/23/2022	SECURITY CALLED BY ISSUER at 25.200	.452,000.000	11,390,400	25.00	11,300,000	11,300,000				0		11,300,000		90,400	90,400	544,692	XXX	2.B FE
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						11,390,400	XXX	11,300,000	11,300,000	0	0	0	0	0	11,300,000	0	90,400	90,400	544,692	XXX	XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						12,388,275	XXX	12,288,750	12,303,730	(13,678)	1,083	0	(12,595)	0	12,291,135	0	97,140	97,140	581,575	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						12,388,275	XXX	12,288,750	12,303,730	(13,678)	1,083	0	(12,595)	0	12,291,135	0	97,140	97,140	581,575	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					

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	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Desig. Modifier and SVO Administrative Symbol
005029-20-2	ACROPOLIS INFRASTRUCTURE ACQ CORP		09/26/2022	JPMORGAN SECURITIES INC	786,290.000	7,627,013	XXX	7,862,900	7,839,311	23,589			23,589		7,862,900		(235,887)	(235,887)		XXX	XXX
00775W-10-2	AEQUI ACQUISITION CORP-CL A		07/13/2022	COWN	486,693.000	4,813,394	XXX	4,692,608	4,764,724	(72,117)			(72,117)		4,692,608		120,786	120,786		XXX	XXX
194170-10-6	COLICITY INC COMMON STOCK		08/17/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	104,454.000	1,028,095	XXX	1,021,124	1,018,427	2,697			2,697		1,021,124		6,971	6,971		XXX	XXX
194170-20-5	COLICITY INC		08/17/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	24,612.000	242,438	XXX	242,928	88,078	(401)			(401)		242,928		(489)	(489)		XXX	XXX
21289P-20-1	CONYERS PARK III ACQUISITION CORP		09/12/2022	JPMORGAN SECURITIES INC	1,126,125.000	10,968,206	XXX	11,261,250	11,362,601	(101,351)			(101,351)		11,261,250		(293,044)	(293,044)		XXX	XXX
31340#-10-0	FEDERAL HOME LOAN BANK		07/08/2022	DIRECT	56,000.000	5,600,000	XXX	5,600,000					0		5,600,000			0		XXX	XXX
38286T-10-1	GORES HOLDINGS VII INC-A		08/25/2022	VARIOUS	1,949,750.000	19,161,193	XXX	19,133,643	19,068,555	65,088			65,088		19,133,643		27,550	27,550		XXX	XXX
38287O-10-3	GORES TECHNOLOGY PARTNERS INC COMM		08/25/2022	JEFFERIES & COMPANY INC	1,218,881.000	11,975,910	XXX	11,998,710	11,981,600	17,110			17,110		11,998,710		(22,800)	(22,800)		XXX	XXX
38287L-10-7	GORES TECHNOLOGY PARTNERS COMMON		08/25/2022	JEFFERIES & COMPANY INC	2,226,430.000	21,870,043	XXX	21,785,472	22,041,657	(256,185)			(256,185)		21,785,472		84,571	84,571		XXX	XXX
48253T-10-9	KKR ACQUISITION HLDGS I CORP COMMO		08/25/2022	VARIOUS	2,417,043.000	23,748,368	XXX	23,524,286	23,541,999	(17,713)			(17,713)		23,524,286		224,082	224,082		XXX	XXX
54141L-10-0	LOGISTICS INNOVATION TECH-A		08/30/2022	COWN	2,363,637.000	23,021,297	XXX	22,941,083	22,880,006	61,076			61,076		22,941,083		80,214	80,214		XXX	XXX
74981W-10-7	RXR ACQUISITION CORP COMMON STOCK		08/17/2022	VARIOUS	534,221.000	5,259,294	XXX	5,252,179	5,208,655	43,524			43,524		5,252,179		7,116	7,116		XXX	XXX
74981W-20-6	RXR ACQUISITION CORP		08/17/2022	COWN	11,157.000	109,896	XXX	110,218	65,390	37			37		110,218		(322)	(322)		XXX	XXX
872657-10-1	TPG INC		08/11/2022	BLOOM	28,261.000	917,833	XXX	833,700					0		833,700		84,133	84,133	12,435	XXX	XXX
BGH5BF-8Z-4	VELOCITY HOLDINGS		08/31/2022	DIRECT	1.000	129,867	XXX	1					0		1		129,866	129,866		XXX	XXX
SBKSCP-68-2	TPG PACE BENEFICIAL II COR-A		08/25/2022	COWN	1,099,831.000	10,723,352	XXX	10,988,335	10,451,661	210,690			210,690		10,988,335		(264,983)	(264,983)		XXX	XXX
SBMYVV-P4-1	MSD ACQUISITION CORP		08/17/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	220,917.000	2,175,983	XXX	2,205,624	2,018,081	(25,971)			(25,971)		2,205,624		(29,641)	(29,641)		XXX	XXX
SBN7QK-L2-7	MSD ACQUISITION CORP COMMON STOCK		08/17/2022	VARIOUS	199,237.000	1,962,447	XXX	1,939,094	1,972,446	(33,352)			(33,352)		1,939,094		23,353	23,353		XXX	XXX
SBBMHR-S0-9	WAVERLEY CAPITAL ACQUISITION CORP	D	08/25/2022	VARIOUS	633,750.000	6,185,390	XXX	6,337,500	6,282,595	54,905			54,905		6,337,500		(152,110)	(152,110)		XXX	XXX
SBMVZT-55-7	AFTERNEXT HEALTHTECH ACQUISITION	D	08/25/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	1,210,625.000	11,815,700	XXX	12,106,250	12,085,911	20,339			20,339		12,106,250		(290,550)	(290,550)		XXX	XXX
SBNT8K-16-2	BLUE WHALE ACQUISITION CORP. I	D	09/27/2022	VARIOUS	647,805.000	6,283,719	XXX	6,478,050	6,414,873	63,177			63,177		6,478,050		(194,331)	(194,331)		XXX	XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						175,619,438	XXX	176,314,955	169,086,570	55,142	0	0	55,142	0	176,314,955	0	(695,515)	(695,515)	12,435	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																					
000000-00-0	AGENT DEFERRED COMP RABBI		09/30/2022	DIRECT	1,565,970.010	1,565,970	XXX	1,565,970	1,565,970				0		1,565,970			0		XXX	XXX
BGH310-N4-5	TRUST		08/31/2022	PRIOR YEAR INCOME			XXX						0					0	658,863	XXX	XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						1,565,970	XXX	1,565,970	1,565,970	0	0	0	0	0	1,565,970	0	0	0	658,863	XXX	XXX
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																					
092479-10-4	BLACKROCK MUNICIPAL INCOME Q		09/23/2022	JPMORGAN SECURITIES INC	101,673.000	1,191,104	XXX	1,411,042	1,587,116	(176,074)			(176,074)		1,411,042		(219,937)	(219,937)	52,486	XXX	
09254F-10-0	BLACKROCK MUNIYIELD QUALITY		07/01/2022	PRIOR YEAR INCOME			XXX						0					0	1,590	XXX	
233368-10-9	DWS MUNICIPAL INCOME TRUST		07/15/2022	VARIOUS	50,920.000	482,374	XXX	592,840	601,874	(9,035)			(9,035)		592,840		(110,466)	(110,466)	11,603	XXX	
670651-10-8	NUVEEN INS CA TX FR ADV MUN		09/22/2022	JPMORGAN SECURITIES INC	90,217.000	1,153,597	XXX	1,286,599	1,428,135	(141,536)			(141,536)		1,286,599		(133,003)	(133,003)	39,966	XXX	
5729999999 - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						2,827,075	XXX	3,290,481	3,617,125	(326,645)	0	0	(326,645)	0	3,290,481	0	(463,406)	(463,406)	105,645	XXX	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						180,012,483	XXX	181,171,406	174,269,665	(271,503)	0	0	(271,503)	0	181,171,406	0	(1,158,921)	(1,158,921)	776,943	XXX	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						180,012,483	XXX	181,171,406	174,269,665	(271,503)	0	0	(271,503)	0	181,171,406	0	(1,158,921)	(1,158,921)	776,943	XXX	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						192,400,758	XXX	193,460,156	186,573,395	(285,181)	1,083	0	(284,098)	0	193,462,541	0	(1,061,781)	(1,061,781)	1,358,518	XXX	XXX
6009999999 Totals						3,131,752,980	XXX	3,048,328,933	3,037,588,611	(273,429)	9,829,113	5,613,566	3,942,118	(769,063)	3,129,661,257	(2,771,445)	1,582,064	(1,189,381)	107,634,997	XXX	XXX

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2021	10/06/2022	458		4,363.55	20,200			326		0			(15,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2021	10/06/2022	573		4,363.55	35,000			565		0			(26,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/13/2022	344		4,363.80	15,150			529		0			(11,363)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/13/2022	344		4,363.80	22,350			781		0			(16,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2021	10/20/2022	331		4,536.19	14,850			798		0			(11,138)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2021	10/20/2022	331		4,536.19	22,800			1,226		0			(17,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2021	10/27/2022	330		4,551.68	15,450			1,121		0			(11,588)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2021	10/27/2022	330		4,551.68	23,700			1,720		0			(17,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/03/2021	11/03/2022	215		4,660.57	10,300			944		0			(7,725)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/03/2021	11/03/2022	215		4,660.57	16,300			1,494		0			(12,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2021	11/10/2022	646		4,646.71	38,100			4,233		0			(28,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2021	11/17/2022	213		4,688.67	10,200			1,332		0			(7,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2021	11/17/2022	427		4,688.67	29,600			3,864		0			(22,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/24/2022	213		4,701.46	10,000			1,500		0			(7,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/24/2022	425		4,701.46	30,000			4,500		0			(22,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/01/2021	12/01/2022	111		4,513.04	5,200			881		0			(3,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/01/2021	12/01/2022	332		4,513.04	20,850			3,531		0			(15,638)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2021	12/08/2022	213		4,701.21	10,200			1,919		0			(7,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2021	12/08/2022	319		4,701.21	23,250			4,375		0			(17,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/15/2022	212		4,709.85	9,900			2,049		0			(7,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/15/2022	318		4,709.85	21,450			4,440		0			(16,088)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/22/2021	12/22/2022	213		4,696.56	10,700			2,416		0			(8,025)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/22/2021	12/22/2022	213		4,696.56	15,400			3,477		0			(11,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/06/2021	10/06/2022	802		4,363.55	32,200			519		0			(24,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/13/2022	344		4,363.80	15,825			553		0			(11,869)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2021	10/20/2022	331		4,536.19	15,900			855		0			(11,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2021	10/27/2022	330		4,551.68	16,650			1,208		0			(12,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/03/2021	11/03/2022	215		4,660.57	11,100			1,018		0			(8,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2021	11/10/2022	323		4,646.71	16,650			1,850		0			(12,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2021	11/17/2022	213		4,688.67	10,900			1,423		0			(8,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/24/2022	319		4,701.46	15,750			2,363		0			(11,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2021	12/01/2022	222		4,513.04	11,100			1,880		0			(8,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2021	12/08/2022	319		4,701.21	15,300			2,879		0			(11,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/15/2022	212		4,709.85	9,900			2,049		0			(7,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2021	12/22/2022	319		4,696.56	15,900			3,590		0			(11,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2021	10/06/2022	2,635		4,363.55	131,100			2,115		0			(98,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	10/06/2021	10/06/2022	2,865		4,363.55	246,250			3,972		0			(184,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/13/2022	1,260		4,363.80	65,450			2,287		0			(49,088)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	10/13/2021	10/13/2022	1,375		4,363.80	118,200			4,131		0			(88,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2021	10/20/2022	1,212		4,536.19	66,550			3,578		0			(49,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/20/2021	10/20/2022	1,323		4,536.19	127,200			6,839		0			(95,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2021	10/27/2022	1,208		4,551.68	68,750			4,990		0			(51,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2021	10/27/2022	1,318		4,551.68	131,400			9,537		0			(98,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/03/2021	11/03/2022	1,287		4,660.57	75,000			6,875		0			(56,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/03/2021	11/03/2022	1,502		4,660.57	149,800			13,732		0			(112,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2021	11/10/2022	1,291		4,646.71	76,200			8,467		0			(57,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/10/2021	11/10/2022	1,614		4,646.71	160,500			17,833		0			(120,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2021	11/17/2022	1,173		4,688.67	72,600			9,478		0			(54,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2021	11/17/2022	1,280		4,688.67	130,800			17,077		0			(98,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/24/2022	1,170		4,701.46	70,400			10,560		0			(52,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/24/2022	1,489		4,701.46	147,000			22,050		0			(110,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2021	12/01/2022	886		4,513.04	52,800			8,942		0			(39,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/01/2021	12/01/2022	997		4,513.04	96,750			16,385		0			(72,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2021	12/08/2022	1,276		4,701.21	74,400			14,000		0			(55,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/08/2021	12/08/2022	1,383		4,701.21	135,850			25,563		0			(101,888)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/15/2022	1,592		4,709.85	88,500			18,319		0			(66,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/15/2022	1,592		4,709.85	136,500			28,254		0			(102,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/22/2021	12/22/2022	1,384		4,696.56	78,000			17,613		0			(58,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/22/2021	12/22/2022	1,597		4,696.56	146,250			33,024		0			(109,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2022	01/05/2023	569		4,395.64		29,800		7,851		0			(21,949)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2022	01/05/2023	2,635		4,363.55		47,000		12,382		0			(34,618)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2022	01/12/2023	2,865		4,363.55		13,800		3,895		0			(9,905)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2022	01/12/2023	1,260		4,363.80		16,100		4,544		0			(11,556)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2022	01/19/2023	1,375		4,363.80		35,000		10,538		0			(24,462)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2022	01/26/2023	1,212		4,536.19		10,400		3,327		0			(7,073)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2022	01/26/2023	1,323		4,536.19		20,850		6,670		0			(14,180)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2022	02/02/2023	1,208		4,551.68		12,100		4,105		0			(7,995)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2022	02/02/2023	1,318		4,551.68		18,900		6,413		0			(12,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2022	02/09/2023	458		4,363.55		12,400		4,465		0			(7,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2022	02/09/2023	573		4,363.55		27,750		9,993		0			(17,757)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/16/2022	02/16/2023	344		4,363.80		11,200		4,267		0			(6,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/16/2022	02/16/2023	344		4,363.80		34,800		13,257		0			(21,543)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/23/2022	02/23/2023	331		4,536.19		11,800		4,741		0			(7,059)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/23/2022	02/23/2023	331		4,536.19		27,150		10,908		0			(16,242)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/02/2022	03/02/2023	330		4,551.68		12,000		5,065		0			(6,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/02/2022	03/02/2023	330		4,551.68		31,600		13,337		0			(18,263)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2022	03/09/2023	802		4,363.55		15,900		7,010		0			(8,890)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2022	03/09/2023	344		4,363.80		21,000		9,258		0			(11,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/16/2022	03/16/2023	331		4,536.19		46,400		21,329		0			(25,071)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/16/2022	03/16/2023	330		4,551.68		78,100		35,901		0			(42,199)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/23/2022	03/23/2023	1,287		4,660.57		73,150		35,002		0			(38,148)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/23/2022	03/23/2023	1,502		4,660.57		73,350		35,098		0			(38,252)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/06/2022	04/06/2023	1,291		4,646.71		130,000		67,167		0			(62,833)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/06/2022	04/06/2023	1,614		4,646.71		142,200		73,470		0			(68,730)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2023	215		4,660.57		51,200		27,449		0			(23,751)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2023	215		4,660.57		77,500		41,549		0			(35,951)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2022	04/20/2023	646		4,646.71		63,500		35,278		0			(28,222)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2022	04/20/2023	215		4,660.57		108,000		60,000		0			(48,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2023	323		4,646.71		34,800		20,010		0			(14,790)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2023	1,173		4,688.67		123,250		70,869		0			(52,381)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2023	1,280		4,688.67		66,550		39,536		0			(27,014)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2023	213		4,688.67		86,400		51,329		0			(35,071)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2022	05/11/2023	427		4,688.67		27,900		17,100		17			(10,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2022	05/11/2023	213		4,688.67		88,900		54,487		148			(34,413)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/18/2022	05/18/2023	1,170		4,701.46		38,000		24,005		0			(13,995)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/18/2022	05/18/2023	1,489		4,701.46		89,250		56,381		0			(32,869)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2022	05/25/2023	213		4,701.46		34,800		22,639		0			(12,161)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2022	05/25/2023	425		4,701.46		87,000		56,597		0			(30,403)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2022	06/01/2023	319		4,701.46		26,100		17,473		0			(8,628)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2022	06/01/2023	886		4,513.04		67,600		45,254		0			(22,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2023	997		4,513.04		28,800		19,840		0			(8,960)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2023	1,276		4,701.21		58,500		40,300		3			(18,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/15/2022	06/15/2023	1,383		4,701.21		36,050		25,535		52			(10,515)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/15/2022	06/15/2023	111		4,513.04		54,900		38,888		263			(16,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2022	06/22/2023	332		4,513.04		36,000		26,200		215			(9,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2022	06/22/2023	213		4,701.21		60,500		44,031		1,612			(16,469)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/06/2022	07/06/2023	319		4,701.21		87,550		67,075		251			(20,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/06/2022	07/06/2023	222		4,513.04		83,850		64,240		737			(19,610)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2022	07/13/2023	319		4,701.21		38,400		30,142		57			(8,258)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2022	07/13/2023	1,592		4,709.85		45,500		35,715		238			(9,785)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2022	07/20/2023	1,592		4,709.85		38,400		30,968		118			(7,432)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2022	07/20/2023	212		4,709.85		46,200		37,258		585			(8,942)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/27/2023	318		4,709.85		70,000		57,581		1,123			(12,419)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/27/2022	07/27/2023	212		4,709.85		28,500		23,444		25			(5,056)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2022	08/03/2023	1,384		4,696.56		23,750		19,983		0			(3,767)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2022	08/03/2023	1,597		4,696.56		35,000		29,449		7			(5,551)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	213		4,696.56		38,800		33,376		104			(5,424)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	213		4,696.56		41,700		35,871		211			(5,829)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/17/2022	08/17/2023	319		4,696.56		31,800		27,953		10			(3,847)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/17/2022	08/17/2023	2,340		4,700.58		96,750		85,046		171			(11,704)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	08/24/2022	08/24/2023	2,447		4,700.58		20,400		18,316		1			(2,084)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	08/24/2022	08/24/2023	952		4,726.35		73,700		66,172		303			(7,528)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2022	09/07/2023	1,164		4,726.35		85,850		80,365		4,201			(5,485)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2022	09/07/2023	425		4,700.58		91,000		85,186		6,387			(5,814)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2023	532		4,700.58		14,550		13,903		1,529			(647)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2023	212		4,726.35		63,250		60,439		8,524			(2,811)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2022	09/21/2023	212		4,726.35		13,350		13,016		5,449			(334)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2022	09/21/2023	425		4,700.58		56,000		54,600		23,110			(1,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/28/2022	09/28/2023	317		4,726.35		8,400		8,353		4,933			(47)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/28/2022	09/28/2023	993		4,532.76		58,850		58,523		35,505			(327)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2022	01/05/2023	1,324		4,532.76		23,600		6,217		0			(17,383)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/12/2022	01/12/2023	552		4,532.76		16,500		4,657		0			(11,843)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2022	01/19/2023	221		4,532.76		10,300		3,101		0			(7,199)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	01/26/2022	01/26/2023	1,149		4,349.93		10,300		3,295		0			(7,005)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/02/2022	02/02/2023	1,264		4,349.93		19,050		6,463		0			(12,587)				

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2022	02/09/2023	230		4,349.93		5,300		1,909		0			(3,391)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2022	02/16/2023	345		4,349.93		15,900		6,057		0			(9,843)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/23/2022	02/23/2023	230		4,349.93		10,300		4,138		0			(6,162)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2022	03/02/2023	1,307		4,589.38		10,200		4,305		0			(5,895)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2022	03/09/2023	1,307		4,589.38		5,150		2,270		0			(2,880)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2022	03/16/2023	1,199		4,587.18		5,250		2,413		0			(2,837)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/23/2022	03/23/2023	1,417		4,587.18		6,650		3,182		0			(3,468)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2022	04/06/2023	1,341		4,475.01		12,900		6,665		0			(6,235)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2023	1,676		4,475.01		12,800		6,862		0			(5,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2022	04/20/2023	218		4,589.38		17,850		9,917		0			(7,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2023	218		4,589.38		12,200		7,015		0			(5,185)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2023	218		4,587.18		12,100		7,188		0			(4,912)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2022	05/11/2023	327		4,587.18		4,650		2,850		4			(1,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/18/2022	05/18/2023	223		4,475.01		8,700		5,496		0			(3,204)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2022	05/25/2023	447		4,475.01		8,000		5,204		0			(2,796)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2022	06/01/2023	327		4,589.38		9,400		6,293		0			(3,107)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2023	109		4,587.18		10,300		7,096		1			(3,204)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/15/2023	335		4,475.01		9,900		7,013		13			(2,888)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2022	06/22/2023	1,302		4,225.50		10,500		7,642		218			(2,858)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/06/2022	07/06/2023	1,538		4,225.50		17,250		13,216		95			(4,034)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2022	07/13/2023	237		4,225.50		11,800		9,262		31			(2,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2022	07/20/2023	355		4,225.50		17,700		13,894		132			(3,806)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/27/2023	237		4,225.50		11,800		9,706		60			(2,094)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2022	08/03/2023	1,368		4,386.54		11,600		9,760		0			(1,840)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	1,710		4,386.54		11,900		10,237		41			(1,663)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/17/2022	08/17/2023	228		4,386.54		12,900		11,340		23			(1,560)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	08/24/2022	08/24/2023	456		4,386.54		11,400		10,235		9			(1,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2022	09/07/2023	228		4,386.54		25,250		23,637		1,403			(1,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2022	09/14/2023	1,519		4,277.88		9,300		8,887		1,107			(413)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2022	09/21/2023	1,636		4,277.88		17,800		17,355		7,358			(445)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/28/2022	09/28/2023	351		4,277.88		12,600		12,530		7,685			(70)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2022	01/05/2023	351		4,277.88		156,200		41,149		0			(115,051)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2022	01/05/2023	117		4,277.88		249,550		65,742		0			(183,808)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2022	01/12/2023	1,721		4,357.86		54,900		15,496		0			(39,404)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2022	01/12/2023	1,606		4,357.86		118,800		33,532		0			(85,268)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2022	01/19/2023	918		4,357.86		52,200		15,716		0			(36,484)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2022	01/19/2023	1,262		4,357.86		115,200		34,684		0			(80,516)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	01/26/2022	01/26/2023	115		4,357.86		60,000		19,194		0			(40,806)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2022	01/26/2023	1,795		4,456.24		107,800		34,484		0			(73,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2022	02/02/2023	1,571		4,456.24		75,000		25,446		0			(49,554)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2022	02/02/2023	1,234		4,456.24		124,800		42,343		0			(82,457)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2022	02/09/2023	1,010		4,456.24		64,900		23,372		0			(41,528)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2022	02/09/2023	112		4,456.24		130,650		47,050		0			(83,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2022	02/16/2023	3,236		4,481.16		65,400		24,914		0			(40,486)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/16/2022	02/16/2023	2,901		4,481.16		147,000		56,000		0			(91,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2022	02/23/2023	1,349		4,446.59		64,900		26,076		0			(38,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/23/2022	02/23/2023	1,687		4,446.59		117,650		47,270		0			(70,380)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2022	03/02/2023	2,232		4,481.15		69,000		29,121		0			(39,879)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/02/2022	03/02/2023	2,008		4,481.15		138,750		58,558		0			(80,192)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2022	03/09/2023	900		4,446.59		68,900		30,375		0			(38,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2022	03/09/2023	1,124		4,446.59		135,100		59,560		0			(75,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2022	03/16/2023	223		4,481.15		83,250		38,268		0			(44,982)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/16/2022	03/16/2023	225		4,446.59		128,100		58,885		0			(69,215)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/23/2022	03/23/2023	1,682		4,459.45		92,000		44,022		0			(47,978)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/23/2022	03/23/2023	2,242		4,459.45		149,800		71,678		0			(78,122)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/06/2022	04/06/2023	1,121		4,459.45		168,200		85,969		0			(82,231)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/06/2023	1,682		4,459.45		240,500		122,922		0			(117,578)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2023	336		4,459.45		69,000		36,992		0			(32,008)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2023	1,315		4,183.96		135,750		72,777		0			(62,973)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2022	04/20/2023	1,793		4,183.96		84,750		47,083		0			(37,667)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2022	04/20/2023	717		4,183.96		178,000		98,889		0			(79,111)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	04/27/2022	04/27/2023	2,032		4,183.96		59,400		34,155		0			(25,245)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/27/2022	04/27/2023	239		4,183.96		128,250		73,744		0			(54,506)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2023	1,395		4,300.17		64,200		38,140		0			(26,060)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/04/2022	05/04/2023	1,744		4,300.17		132,000		78,419		0			(53,581)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2022	05/11/2023	1,779		3,935.18		65,100		39,900		41			(25,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2022	05/11/2023	1,525		3,935.18		97,200		59,574		302			(37,626)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/18/2022	05/18/2023	1,279		4,300.17		61,100		38,598		0			(22,502)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/18/2023	1,395		4,300.17		112,000		70,753		0			(41,247)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2022	05/25/2023	762		3,935.18		56,550		36,788		0			(19,762)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/25/2022	05/25/2023	1,779		3,935.18		116,000		75,462		110			(40,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2022	06/01/2023	233		4,300.17		56,400		37,757		0			(18,643)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2022	06/01/2023	127		3,935.18		79,750		53,388		0			(26,362)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2023	1,657		3,923.68		66,950		46,121		0			(20,829)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/08/2022	06/08/2023	2,039		3,923.68		120,900		83,287		89			(37,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	06/15/2022	06/15/2023	1,019		3,923.68		61,200		43,350		117			(17,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2022	06/15/2023	1,911		3,923.68		118,300		83,796		2,412			(34,504)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2022	06/22/2023	255		3,923.68		57,000		41,483		645			(15,517)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2022	06/22/2023	1,634		3,978.73		152,000		110,622		14,233			(41,378)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	07/06/2022	07/06/2023	2,011		3,978.73		121,200		92,855		458			(28,345)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/06/2022	07/06/2023	1,005		3,978.73		216,250		165,675		5,319			(50,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2022	07/13/2023	1,885		3,978.73		51,000		40,032		112			(10,968)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2022	07/13/2023	251		3,978.73		130,200		102,200		1,943			(28,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2022	07/20/2023	1,463		4,101.23		66,000		53,048		389			(12,952)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2022	07/20/2023	1,341		4,101.23		146,250		117,550		5,324			(28,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/27/2023	1,579		4,115.77		56,100		46,147		187			(9,953)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/27/2022	07/27/2023	1,579		4,115.77		121,550		99,985		5,562			(21,565)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2022	08/03/2023	731		4,101.23		55,000		46,277		0			(8,723)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/03/2023	1,585		4,101.23		128,700		108,288		423			(20,412)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	729		4,115.77		57,200		49,204		136			(7,996)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/10/2022	08/10/2023	1,215		4,115.77		131,950		113,505		1,663			(18,445)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2022	08/17/2023	244		4,101.23		61,600		54,148		48			(7,452)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/17/2022	08/17/2023	243		4,115.77		147,700		129,833		1,673			(17,867)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2022	08/24/2023	1,583		3,789.99		68,900		61,862		12			(7,038)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	08/24/2022	08/24/2023	1,715		3,789.99		158,250		142,085		4,014			(16,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2022	09/07/2023	1,596		3,759.89		125,350		117,342		6,137			(8,008)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	09/07/2022	09/07/2023	2,128		3,759.89		236,900		221,765		27,310			(15,135)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2022	09/14/2023	923		3,789.99		75,750		72,383		9,291			(3,367)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2022	09/14/2023	1,187		3,789.99		142,800		136,453		27,312			(6,347)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2022	09/21/2023	1,064		3,759.89		57,600		56,160		24,436			(1,440)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/21/2022	09/21/2023	1,463		3,759.89		147,750		144,056		70,234			(3,694)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/28/2022	09/28/2023	264		3,789.99		64,200		63,843		39,199			(357)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2022	09/28/2023	266		3,759.89		128,050		127,339		82,103			(711)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	10		4,370.00	315,410			13,142		0			(236,557)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	10		4,660.00	161,940			6,748		0			(121,455)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	10		4,400.00	392,100			16,338		5			(294,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	5		4,710.00	103,807			4,325		0			(77,856)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	10		4,520.00	349,960			14,582		24			(262,470)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	10		4,820.00	180,110			7,505		1			(135,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	10		4,580.00	355,540			16,161		83			(290,896)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	10		4,890.00	181,860			8,266		8			(148,794)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	5		4,650.00	176,682			22,085		93			(132,512)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	5		4,980.00	86,747			10,843		13			(65,061)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	5		4,670.00	179,387			22,423		204			(134,541)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	5		5,000.00	89,307			11,163		39			(66,981)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	10		4,700.00	333,490			41,686		688			(250,117)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	10		5,020.00	168,450			21,056		167			(126,337)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	10		4,650.00	334,250			41,781		1,294			(250,687)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	10		4,960.00	175,140			21,892		363			(131,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	10		4,580.00	435,750			90,781		2,543			(326,812)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	5		4,900.00	123,072			25,640		379			(92,304)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	5		4,650.00	175,417			36,545		1,346			(131,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	10		4,940.00	195,460			40,721		988			(146,595)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	5		4,680.00	171,027			35,631		1,601			(128,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	5		5,000.00	86,862			18,096		576			(65,147)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	5		4,670.00	220,167			45,868		2,103			(165,126)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	10		4,980.00	253,410			52,794		1,649			(190,057)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/04/2022	12/30/2022	5		4,790.00		176,482		40,110		1,748			(136,373)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/04/2022	12/30/2022	5		5,110.00		90,572		20,585		710			(69,988)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	5		4,740.00		166,302		48,505		2,373			(117,798)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	5		5,010.00		94,017		27,422		1,128			(66,596)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/18/2022	01/13/2023	5		4,680.00		156,357		45,604		3,340			(110,753)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/18/2022	01/13/2023	10		4,970.00		166,070		48,437		3,076			(117,633)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	5		4,540.00		146,907		42,848		5,567			(104,059)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	5		4,820.00		79,957		23,321		2,611			(56,637)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2022	01/27/2023	5		4,360.00		231,178		73,556		10,491			(157,621)				

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2022	01/27/2023	10		4,600.00		314,380		100,030		10,716			(214,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	5		4,480.00		194,818		73,057		8,304			(121,761)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	10		4,790.00		215,940		80,978		7,459			(134,962)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/15/2022	02/10/2023	10		4,520.00		337,610		126,604		16,540			(211,006)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/15/2022	02/10/2023	5		4,800.00		95,388		35,770		4,112			(59,617)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	10		4,420.00		309,680		116,130		23,659			(193,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	10		4,710.00		168,340		63,128		11,384			(105,212)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2022	02/24/2023	10		4,290.00		397,370		162,560		35,928			(234,810)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2022	02/24/2023	10		4,570.00		244,780		100,137		17,300			(144,643)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	10		4,350.00		322,940		148,014		32,947			(174,926)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	10		4,640.00		183,890		84,283		15,964			(99,607)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2022	03/10/2023	15		4,250.00		671,427		307,738		69,179			(363,690)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2022	03/10/2023	10		4,510.00		294,580		135,016		23,691			(159,564)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	10		4,310.00		506,440		232,118		42,047			(274,322)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	10		4,590.00		329,280		150,920		21,146			(178,360)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/29/2022	03/24/2023	10		4,490.00		458,410		210,105		28,865			(248,305)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/29/2022	03/24/2023	10		4,780.00		281,330		128,943		14,993			(152,387)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	15		4,560.00		584,967		292,484		39,506			(292,484)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	10		4,880.00		213,040		106,520		13,189			(106,520)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2022	04/06/2023	15		4,520.00		518,487		280,847		45,543			(237,640)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2022	04/06/2023	10		4,810.00		194,610		105,414		16,123			(89,196)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	15		4,420.00		625,632		338,884		60,999			(286,748)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	10		4,690.00		261,480		141,635		22,186			(119,845)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2022	04/21/2023	10		4,410.00		308,120		166,898		43,989			(141,222)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2022	04/21/2023	10		4,710.00		167,570		90,767		22,627			(76,803)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	15		4,260.00		545,547		322,369		98,868			(223,179)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	10		4,540.00		220,670		130,396		34,532			(90,274)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/10/2022	05/05/2023	10		4,170.00		310,110		198,126		85,439			(111,984)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/10/2022	05/05/2023	10		4,450.00		181,660		113,537		44,448			(68,123)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	15		3,980.00		671,052		419,408		208,497			(251,645)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	10		4,240.00		300,950		188,094		75,479			(112,856)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2022	05/19/2023	15		3,960.00		542,607		339,130		225,134			(203,478)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2022	05/19/2023	10		4,240.00		222,410		139,006		78,690			(83,404)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	10		3,990.00		506,470		337,647		144,734			(168,823)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	10		4,260.00		345,830		230,553		78,363			(115,277)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	12/16/2022	10		4,800.00		39,420		16,894		2,164			(22,526)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/19/2023	10		4,175.00		378,200		252,133		91,462			(126,067)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/07/2022	06/02/2023	10		4,150.00		383,300		271,504		103,825			(111,796)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/07/2022	06/02/2023	5		4,430.00		119,038		84,318		27,832			(34,719)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	10		4,080.00		228,140		161,599		125,673			(66,541)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	10		4,340.00		130,960		92,763		70,718			(38,197)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2022	06/16/2023	10		3,740.00		407,230		288,455		260,527			(118,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2022	06/16/2023	10		3,980.00		278,260		197,101		160,879			(81,159)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	10		3,750.00		459,120		325,210		260,906			(133,910)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	10		4,000.00		317,090		224,605		158,799			(92,485)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	01/20/2023	25		4,900.00		25,292		12,646		10,632			(12,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2022	06/30/2023	10		3,830.00		373,980		296,067		229,166			(77,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2022	06/30/2023	5		4,090.00		120,443		95,350		67,753			(25,092)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2022	10/21/2022	10		4,625.00		5,520		920		9			(4,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2022	01/20/2023	30		4,800.00		37,550		21,904		16,504			(15,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	10		3,850.00		399,520		316,287		224,762			(83,233)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	5		4,120.00		127,593		101,011		65,329			(26,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	10		3,820.00		458,150		362,702		242,915			(95,448)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	5		4,070.00		156,688		124,044		74,637			(32,643)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2022	07/21/2023	15		3,975.00		589,527		466,709		277,900			(122,818)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		3,940.00		391,870		310,230		198,212			(81,640)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		4,210.00		249,610		197,608		115,743			(52,002)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	10		4,010.00		485,080		424,445		177,349			(60,635)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	10		4,290.00		320,320		280,280		101,628			(40,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	10		4,140.00		406,080		355,320		141,233			(50,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	10		4,430.00		252,630		221,051		79,563			(31,579)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	10		4,180.00		500,930		438,314		134,297			(62,616)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	5		4,490.00		158,638		138,808		36,671			(19,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	10		4,290.00		334,720		292,880		111,678			(41,840)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,560.00		101,918		89,178		33,259			(12,740)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	10		4,180.00		313,730		274,514		141,838			(39,216)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	10		4,470.00		181,130		158,489		81,652			(22,641)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	10		3,990.00		369,910		354,497		206,017			(15,413)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	10		4,270.00		231,150		221,519		122,998			(9,631)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2022	01/20/2023	25		4,000.00		577,542		505,350		149,942			(72,193)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	10		3,960.00		440,990		422,615		220,853			(18,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	10		4,240.00		288,690		276,661		133,102			(12,029)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2022	10/14/2022	10		4,000.00		58,950		29,475		1,193			(29,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	10		3,970.00		357,340		342,451		221,354			(14,889)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		4,240.00		113,748		109,008		68,343			(4,739)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	10		3,810.00		330,710		316,930		293,481			(13,780)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	10		4,100.00		201,800		193,392		180,476			(8,408)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	5		4,660.00	80,972			3,374		0			(60,729)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	5		4,400.00	196,052			8,169		3			(147,039)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	5		4,710.00	103,807			4,325		0			(77,856)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	5		4,820.00	90,057			3,752		1			(67,543)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	5		4,540.00	190,712			8,669		56			(156,037)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	5		4,890.00	90,932			4,133		4			(74,399)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	5		4,980.00	86,747			10,843		13			(65,061)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	5		4,660.00	182,552			22,819		215			(136,914)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	5		5,000.00	89,307			11,163		39			(66,981)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	5		5,020.00	84,227			10,528		84			(63,171)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	5		4,660.00	164,202			20,525		620			(123,152)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	5		4,900.00	123,072			25,640		379			(92,304)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	5		4,610.00	187,567			39,077		1,553			(140,676)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	5		5,000.00	86,862			18,096		576			(65,147)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	5		4,670.00	220,167			45,868		2,103			(165,126)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	5		4,760.00		160,337		46,765		2,242			(113,572)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	5		5,090.00		76,807		22,402		913			(54,405)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	5		4,620.00		125,642		36,646		4,454			(88,997)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	5		4,940.00		58,262		16,993		1,922			(41,269)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	5		4,480.00		194,818		73,057		8,304			(121,761)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	5		4,740.00		120,393		45,147		4,220			(75,245)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	5		4,490.00		136,068		51,025		9,844			(85,042)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	5		4,790.00		68,548		25,705		4,711			(42,842)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	5		4,350.00		161,473		74,008		16,474			(87,464)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	5		4,630.00		94,018		43,091		8,173			(50,926)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	5		4,310.00		253,223		116,060		21,024			(137,162)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	5		4,590.00		164,643		75,461		10,573			(89,181)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	5		4,510.00		210,133		105,066		14,780			(105,066)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	5		4,860.00		111,298		55,649		6,871			(55,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	5		4,500.00		184,143		99,744		16,888			(84,399)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	15		4,780.00		324,987		176,035		27,536			(148,953)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	5		4,290.00		173,503		102,524		30,675			(70,978)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	10		4,630.00		181,800		107,427		28,396			(74,373)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	5		4,080.00		194,123		121,327		55,007			(72,796)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	10		4,380.00		232,710		145,444		54,641			(87,266)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	5		3,990.00		253,238		168,825		72,367			(84,413)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	10		4,260.00		345,830		230,553		78,363			(115,277)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	5		4,110.00		107,518		76,158		58,806			(31,359)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	10		4,390.00		115,930		82,117		63,427			(33,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	5		3,750.00		229,563		162,607		130,453			(66,956)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	10		4,000.00		317,090		224,605		158,799			(92,485)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/11/2022	01/20/2023	10		4,800.00		12,520		7,303		5,501			(5,217)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	5		3,850.00		199,763		158,145		112,381			(41,617)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	5		4,120.00		127,593		101,011		65,329			(26,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2022	07/21/2023	5		3,975.00		196,513		155,572		92,633			(40,940)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	5		3,880.00		213,743		169,213		111,020			(44,530)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		4,130.00		288,410		228,325		136,160			(60,085)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	5		4,090.00		217,923		190,682		77,868			(27,240)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	5		4,370.00		140,868		123,259		44,780			(17,608)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,270.00		172,828		151,224		58,041			(21,603)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,530.00		108,368		94,822		35,201			(13,546)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	5		4,120.00		150,708		144,428		81,379			(6,279)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	5		4,370.00		94,963		91,006		50,931			(3,957)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2022	01/20/2023	5		4,000.00		115,513		101,073		29,988			(14,439)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2022	10/14/2022	5		4,000.00		29,478		14,739		596			(14,739)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		3,970.00		178,673		171,228		110,677			(7,445)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		4,240.00		113,748		109,008		68,343			(4,739)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	250		4,370.00	7,885,128			328,547		1			(5,913,846)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	325		4,400.00	12,743,090			530,962		175			(9,557,318)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	300		4,520.00	10,498,653			437,444		731			(7,873,990)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	300		4,580.00	10,666,046			484,820		2,479			(8,726,765)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	275		4,650.00	9,717,260			1,214,657		5,090			(7,287,945)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	250		4,670.00	8,969,123			1,121,140		10,221			(6,726,842)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	275		4,700.00	9,170,835			1,146,354		18,932			(6,878,126)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	225		4,650.00	7,520,511			940,064		29,115			(5,640,383)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	275		4,580.00	11,982,985			2,496,455		69,923			(8,987,238)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	275		4,650.00	9,647,685			2,009,934		74,021			(7,235,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	325		4,680.00	11,116,458			2,315,929		104,049			(8,337,344)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	300		4,670.00	13,209,746			2,752,031		126,204			(9,907,310)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/04/2022	12/30/2022	275		4,790.00		9,706,265		2,205,969		96,117			(7,500,296)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	225		4,740.00		7,483,391		2,182,656		106,798			(5,300,735)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/18/2022	01/13/2023	250		4,680.00		7,817,628		2,280,141		166,985			(5,537,486)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	250		4,540.00		7,345,128		2,142,329		278,340			(5,202,799)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2022	01/27/2023	275		4,360.00		12,714,492		4,045,520		577,005			(8,668,972)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2022	02/17/2023	50		4,600.00		1,642,720		616,020		74,452			(1,026,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	250		4,500.00		9,430,130		3,536,299		393,275			(5,893,831)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2022	11/18/2022	25		2,200.00		873,485		145,581		13,960			(727,905)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2022	12/16/2022	100		4,600.00		2,480,365		620,091		41,823			(1,860,274)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/15/2022	02/10/2023	275		4,520.00		9,284,142		3,481,553		454,856			(5,802,589)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/17/2022	02/17/2023	25		4,500.00		822,542		308,453		47,961			(514,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	275		4,420.00		8,516,067		3,193,525		650,631			(5,322,542)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2022	02/24/2023	300		4,290.00		11,920,955		4,876,754		1,077,829			(7,044,201)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/03/2022	11/18/2022	25		4,600.00		532,542		99,852		2,723			(432,691)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	325		4,360.00		10,321,517		4,730,695		1,042,952			(5,590,822)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2022	03/10/2023	275		4,250.00		12,309,417		5,641,816		1,268,275			(6,667,601)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/17/2022	03/17/2023	25		4,400.00		920,042		421,686		83,624			(498,356)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	25		4,500.00		968,792		444,030		65,425			(524,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	350		4,320.00		17,488,630		8,015,622		1,434,200			(9,473,008)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/29/2022	03/17/2023	25		4,600.00		949,667		435,264		51,650			(514,403)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/29/2022	03/24/2023	300		4,490.00		13,752,155		6,303,071		865,962			(7,449,084)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	300		4,560.00		11,699,255		5,849,627		790,124			(5,849,627)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/08/2022	01/20/2023	25		4,200.00		1,367,864		531,947		77,307			(835,917)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/08/2022	01/20/2023	25		4,300.00		1,192,043		463,572		56,463			(728,471)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2022	04/06/2023	275		4,520.00		9,505,517		5,148,822		834,961			(4,356,695)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	325		4,420.00		13,555,267		7,342,436		1,321,655			(6,212,831)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2022	04/21/2023	275		4,410.00		8,473,167		4,589,632		1,209,703			(3,883,535)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	275		4,260.00		10,001,617		5,910,047		1,812,583			(4,091,571)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/10/2022	05/05/2023	300		4,170.00		9,303,155		5,814,472		2,563,176			(3,488,683)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	275		3,980.00		12,302,542		7,689,089		3,822,440			(4,613,453)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/23/2022	05/19/2023	25		4,000.00		950,042		593,777		342,644			(356,266)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2022	05/19/2023	350		3,960.00		12,660,730		7,912,956		5,253,131			(4,747,774)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2022	05/19/2023	25		4,025.00		1,050,042		656,277		323,581			(393,766)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	250		4,000.00		12,504,130		8,336,087		3,538,270			(4,168,043)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/07/2022	06/02/2023	275		4,150.00		10,540,617		7,466,271		2,855,180			(3,074,347)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	300		4,080.00		6,844,055		4,847,872		3,770,185			(1,996,183)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	11/18/2022	50		4,450.00		126,880		38,064		10,998			(88,816)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/16/2023	25		3,750.00		992,542		703,051		639,159			(289,492)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/15/2022	06/16/2023	25		3,750.00		1,019,542		722,176		639,159			(297,367)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2022	06/16/2023	300		3,740.00		12,216,755		8,653,535		7,815,796			(3,563,220)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2022	07/21/2023	25		3,700.00		1,130,042		825,800		764,529			(304,242)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	325		3,750.00		14,921,242		10,569,213		8,479,452			(4,352,029)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/29/2022	04/21/2023	25		3,850.00		853,792		554,965		429,282			(298,827)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2022	04/21/2023	25		3,850.00		809,892		566,925		429,282			(242,968)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2022	06/30/2023	400		3,830.00		14,959,005		11,842,545		9,166,652			(3,116,459)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	275		3,860.00		10,825,517		8,570,201		6,064,094			(2,255,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2022	11/18/2022	25		3,800.00		545,842		204,691		144,383			(341,152)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2022	07/21/2023	25		3,800.00		995,467		788,078		642,566			(207,389)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	325		3,820.00		14,889,717		11,787,693		7,894,753			(3,102,024)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2022	01/20/2023	50		3,900.00		1,605,613		917,493		421,530			(688,120)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/25/2022	08/18/2023	25		3,950.00		1,055,042		828,962		530,709			(226,081)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	300		3,940.00		11,755,955		9,306,798		5,946,348			(2,449,157)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	300		4,010.00		14,552,255		12,733,223		5,320,464			(1,819,032)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	02/17/2023	25		4,050.00		831,292		653,158		169,727			(178,134)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/03/2022	02/17/2023	25		4,050.00		887,542		665,657		169,727			(221,886)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/03/2022	08/18/2023	25		3,950.00		1,377,542		1,205,350		530,709			(172,193)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	325		4,140.00		13,197,442		11,547,762		4,590,079			(1,649,680)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	300		4,180.00		15,027,755		13,149,285		4,028,925			(1,878,469)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2022	03/17/2023	50		4,225.00		1,710,830		1,344,224		262,665			(366,606)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	325		4,290.00		10,878,242		9,518,462		3,629,521			(1,359,780)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	300		4,180.00		9,411,755		8,235,285		4,255,135			(1,176,469)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/31/2022	08/18/2023	50		3,950.00		2,130,580		1,953,032		1,061,418			(177,548)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	325		3,990.00		12,021,917		11,521,004		6,695,559			(500,913)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2022	09/15/2023	25		3,925.00		1,138,792		1,091,343		597,414			(47,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2022	10/07/2022	50		3,950.00		629,681		314,841		972			(314,841)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	275		3,960.00		12,127,092		11,621,797		6,073,469			(505,296)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2022	09/15/2023	25		3,925.00		1,113,792		1,067,384		597,414			(46,408)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2022	10/14/2022	50		4,000.00		294,730		147,365		5,963			(147,365)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2022	01/20/2023	25		3,900.00		583,742		510,775		210,765			(72,968)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	350		3,970.00		12,506,730		11,985,616		7,747,390			(521,114)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2022	10/21/2022	75		3,900.00		394,017		197,009		71,035			(197,009)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	375		3,810.00		12,401,442		11,884,715		11,005,543			(516,727)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2022	10/28/2022	50		3,750.00		333,080		166,540		223,859			(166,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2022	10/20/2023	25		3,600.00		1,144,542		1,100,522		1,044,786			(44,021)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/13/2022	05/28/2025	200,000		267.08	17,260			9,169		2,780			(3,716)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/09/2020	07/09/2025	100,000		273.69	8,640			4,790		1,540			(1,297)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/16/2020	07/16/2025	300,000		274.75	25,920			14,466		4,440			(3,892)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/23/2020	07/23/2025	300,000		275.23	25,920			14,564		4,200			(3,892)				
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/13/2020	08/13/2027	200,000		275.24	26,300			18,285		8,060			(2,820)				
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/20/2020	08/20/2027	100,000		276.51	13,170			9,192		4,030			(1,412)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/27/2020	08/27/2025	1,500,000		275.96	129,300			75,088		22,350			(19,416)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/24/2020	09/24/2025	100,000		274.31	8,620			5,139		1,960			(1,294)				
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/24/2020	09/24/2027	200,000		274.31	26,200			18,646		9,560			(2,809)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/01/2020	10/01/2025	200,000		276.05	17,240			10,346		3,920			(2,589)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/07/2020	10/07/2022	13,591		382.21	174,720			930		1			(65,790)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/08/2020	10/07/2022	19,938		275.3	160,050			849		2			(60,349)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/08/2020	10/08/2025	200,000		275.85	17,200			10,387		3,940			(2,583)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	10/08/2020	10/07/2022	6,624		495.1	94,240			500		26,918			(35,535)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	10/14/2020	10/14/2022	8,301		387.8	98,240			1,451		1			(36,992)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/15/2020	10/14/2022	27,103		274.78	258,750			3,820		3			(97,566)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	10/15/2020	10/14/2022	7,455		506.08	86,450			1,276		7,518			(32,597)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/21/2020	10/21/2022	22,681		383.58	297,540			7,205		2			(112,038)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/22/2020	10/21/2022	45,603		274.1	387,500			9,386		5			(146,113)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/22/2020	10/22/2025	1,400,000		274.1	120,400			73,613		28,840			(18,080)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	10/22/2020	10/21/2022	10,264		502.72	123,360			2,988		25,543			(46,515)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/28/2020	10/28/2022	8,161		379.11	108,190			3,642		1			(40,739)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/28/2020	10/28/2022	1,864		326.73	20,160			679		27,772			(7,591)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/29/2020	10/28/2022	36,768		273.6	282,000			9,499		4			(106,333)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	10/29/2020	10/28/2022	9,614		495.18	104,720			3,527		65,510			(39,486)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/04/2020	11/04/2022	10,168		383.53	135,330			5,859		1			(50,958)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/05/2020	11/04/2022	22,467		276.79	182,900			7,932		2			(68,965)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/05/2020	11/05/2025	400,000		275.96	34,440			21,319		7,920			(5,172)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/05/2020	11/04/2022	8,145		505.72	88,540			3,840		22,974			(33,385)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/11/2020	11/11/2022	7,867		378.66	113,100			6,000		1			(42,588)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/12/2020	11/10/2022	27,403		272.5	266,250			13,802		3			(100,532)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/12/2020	11/12/2025	200,000		274.97	17,160			10,689		4,060			(2,577)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/12/2020	11/12/2027	100,000		274.97	13,040			9,529		4,840			(1,398)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/12/2020	11/11/2022	5,978		499.3	78,960			4,196		35,686			(29,773)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/18/2020	11/18/2022	15,161		381.78	203,580			12,788		2			(76,658)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/19/2020	11/18/2022	30,755		275.82	271,150			17,061		3			(102,241)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/19/2020	11/19/2025	700,000		276.37	60,130			37,690		13,790			(9,029)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/19/2020	11/19/2027	100,000		276.37	13,050			9,572		4,760			(1,399)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	11/19/2020	11/18/2022	11,954		501.26	152,880			9,619		73,522			(57,646)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/24/2020	11/23/2022	11,001		381.78	143,220			10,012		1			(54,003)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/25/2020	11/25/2022	28,855		276.41	259,200			18,812		3			(97,601)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/25/2020	11/25/2025	100,000		277.24	8,580			5,407		1,940			(1,288)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/25/2020	11/25/2022	10,468		506.94	111,230			8,073		47,965			(41,883)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/02/2020	12/02/2022	9,166		381.85	120,400			9,903		1			(45,336)				
SPLV5UE-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/02/2020	12/02/2025	100,000		191.71	11,330			7,183		7,100			(1,701)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/03/2020	12/02/2022	13,696		280.21	100,320			8,260		1			(37,827)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/03/2020	12/03/2025	200,000		277.44	17,160			10,889		3,880			(2,577)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/03/2020	12/03/2025	100,000		277.44	10,850			6,885		2,900			(1,629)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	12/03/2020	12/02/2022	7,673		508.61	86,400			7,114		34,583			(32,579)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/09/2020	12/14/2022	11,499		381.88	156,200			15,292		2			(58,415)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	12/09/2020	12/14/2022	2,137		334.5	19,180			1,759		19,747			(7,222)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/10/2020	12/14/2022	30,496		276.21	301,750			29,574		3			(113,001)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/10/2020	12/10/2025	400,000		278.72	34,320			21,907		7,560			(5,154)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	12/10/2020	12/14/2022	7,235		502.86	95,880			9,397		49,852			(35,906)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2020	12/21/2022	23,153		384.39	312,390			33,515		5			(116,826)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/17/2020	12/21/2022	38,632		279	344,520			37,003		4			(129,018)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/17/2020	12/17/2025	200,000		279.56	16,700			10,723		3,540			(2,508)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	12/17/2020	12/21/2022	9,062		507.74	120,400			12,932		49,633			(45,088)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/17/2020	12/17/2027	100,000		279.56	13,030			9,700		4,600			(1,397)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/23/2020	12/29/2022	16,906		385.25	221,000			26,050		3			(82,536)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/24/2020	12/29/2022	28,317		278.7	248,060			29,273		3			(92,768)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	12/24/2020	12/29/2022	6,351		510.65	76,200			8,992		33,998			(28,497)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2020	12/29/2022	11,148		383.01	164,690			19,547		3			(62,014)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/30/2020	12/30/2022	18,602		279.54	161,200			19,350		2			(60,699)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/30/2020	12/30/2025	200,000		279.54	17,160			11,138		3,740			(2,577)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	12/30/2020	12/30/2022	8,045		503.52	115,140			13,821		69,919			(43,356)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2021	01/06/2023	15,845		384.58	215,330			27,882		17			(81,082)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2021	01/06/2023	1,821		332.83	18,780			2,432		21,631			(7,072)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/07/2021	01/06/2023	30,734		279.26	274,340			35,565		3			(103,444)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/07/2021	01/07/2026	200,000		279.82	10,300			6,730		880			(1,547)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/07/2021	01/07/2028	300,000		279.82	38,880			29,257		13,770			(4,169)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	01/07/2021	01/06/2023	8,817		515.43	103,740			13,449		42,190			(39,117)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/13/2021	01/13/2023	3,913		392.17	36,600			5,085		0			(13,782)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/14/2021	01/13/2023	21,093		279.71	182,310			25,359		2			(68,743)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/14/2021	01/14/2026	300,000		279.71	31,800			20,897		8,190			(4,775)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	01/14/2021	01/13/2023	6,328		514.82	75,300			10,474		31,830			(28,393)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/21/2021	01/20/2023	7,342		508.18	107,450			15,963		60,395			(40,516)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/29/2021	01/27/2023	12,824		377.51	204,820			32,405		246			(77,337)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/29/2021	01/27/2023	6,396		503.27	81,000			12,815		70,170			(30,584)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/03/2021	02/03/2023	72,513		279.67	639,450			107,243		7			(240,783)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/03/2021	02/03/2026	800,000		279.94	68,400			45,697		15,040			(10,271)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/03/2021	02/03/2023	18,011		385.02	225,630			37,841		85			(84,960)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/04/2021	02/03/2023	15,405		514.61	181,040			30,426		104,204			(68,264)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/10/2021	02/10/2023	18,434		385.16	247,080			44,022		57			(93,037)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/10/2021	02/10/2023	1,511		327.84	21,500			3,831		26,868			(8,096)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/11/2021	02/10/2023	30,561		280.27	282,940			50,515		3			(106,687)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/11/2021	02/11/2026	200,000		281.4	17,080			11,492		3,680			(2,565)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/11/2021	02/11/2028	200,000		281.4	25,820			19,788		9,040			(2,769)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/11/2021	02/10/2023	6,497		509.56	98,890			17,655		59,586			(37,288)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/17/2021	02/17/2023	21,073		378.88	292,800			55,231		620			(110,253)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/18/2021	02/17/2023	20,007		279.62	175,840			33,235		2			(66,303)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/18/2021	02/18/2026	200,000		279.9	17,020			11,523		3,780			(2,556)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/18/2021	02/17/2023	8,998		518	107,070			20,237		54,973			(40,372)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/24/2021	02/24/2023	6,599		381.14	81,750			16,276		144			(30,783)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/24/2021	02/24/2023	2,438		336.72	21,440			4,268		26,435			(8,073)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/25/2021	02/24/2023	22,796		276.08	197,820			39,462		5			(74,591)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/25/2021	02/24/2023	6,616		494.32	106,330			21,211		116,215			(40,093)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/03/2021	03/03/2023	17,256		368.27	247,680			51,794		3,115			(93,263)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/04/2021	03/03/2023	32,311		277.37	246,530			51,618		19			(92,958)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/04/2021	03/03/2023	9,091		492.48	134,400			28,140		178,373			(50,678)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/04/2021	03/04/2026	100,000		275.44	8,470			5,803		2,070			(1,272)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2021	03/10/2023	8,351		371.96	103,230			22,562		1,198			(38,871)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2021	03/10/2023	2,128		334.53	21,700			4,743		28,029			(8,171)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/11/2021	03/10/2023	27,700		279.64	216,370			47,350		3			(81,586)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/11/2021	03/11/2026	300,000		277.98	25,410			17,505		5,940			(3,816)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/11/2021	03/10/2028	100,000		277.98	11,060			8,603		4,710			(1,186)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/11/2021	03/10/2023	5,911		513.02	72,240			15,809		56,422			(27,239)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/17/2021	03/17/2023	9,149		370.51	121,040			27,598		1,957			(45,577)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/18/2021	03/17/2023	20,514		274.15	196,080			44,765		150			(73,935)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/18/2021	03/18/2026	500,000		276.08	42,200			29,231		10,300			(6,337)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/18/2021	03/17/2028	100,000		276.08	12,650			9,874		4,810			(1,356)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/18/2021	03/17/2023	6,715		506.24	87,360			19,944		87,075			(32,941)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/24/2021	03/24/2023	17,802		373.34	203,280			48,270		2,626			(76,545)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/25/2021	03/24/2023	202		987.7	6,840			1,626		8			(2,579)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/25/2021	03/24/2023	31,412		277.51	261,000			62,055		88			(98,414)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/25/2021	03/25/2026	400,000		276.96	33,800			23,540		8,160			(5,076)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/25/2021	03/24/2028	100,000		276.96	12,690			9,939		4,780			(1,361)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/25/2021	03/24/2023	5,827		516.53	80,640			19,173		52,935			(30,407)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/31/2021	03/31/2023	4,870		363.69	77,220			19,066		3,626			(29,077)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2021	04/05/2023	1,497		343.7	13,050			3,289		11,423			(4,880)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/01/2021	03/31/2023	28,841		276.82	255,200			63,102		185			(96,227)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/01/2021	03/31/2023	4,578		365.06	73,610			18,201		2,801			(27,756)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/01/2021	03/31/2023	905		994.98	29,880			7,388		20			(11,267)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	04/01/2021	03/31/2023	10,478		517.9	165,750			40,984		94,409			(62,499)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/07/2021	04/06/2023	6,431		371.71	89,040			22,763		1,920			(33,574)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2021	04/06/2023	601		988.1	24,300			6,212		27			(9,163)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/08/2021	04/06/2023	35,142		278.03	317,520			81,290		127			(119,891)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/08/2021	04/08/2026	100,000		278.87	8,440			5,943		1,990			(1,267)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/08/2021	04/06/2023	6,680		372.72	91,750			23,489		1,009			(34,644)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/08/2021	04/06/2023	11,633		515.97	204,630			52,388		117,252			(77,265)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/14/2021	04/14/2023	5,885		374.56	73,480			19,577		969			(27,669)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2021	04/14/2023	1,694		998.27	58,990			15,717		41			(22,213)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/15/2021	04/14/2023	24,227		280.11	231,880			61,869		48			(87,434)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/15/2021	04/14/2023	5,842		377.73	73,700			19,664		756			(27,790)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/15/2021	04/14/2023	13,110		521.58	236,600			63,129		111,727			(89,214)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2021	04/21/2023	10,602		375.03	152,400			42,092		2,345			(57,386)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2021	04/21/2023	1,289		1,007.20	43,030			11,885		16			(16,203)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/22/2021	04/22/2026	600,000		280.14	50,760			36,136		12,060			(7,622)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/22/2021	04/21/2023	28,199		278.46	303,360			83,907		169			(114,387)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/22/2021	04/21/2023	10,361		373.78	147,420			40,775		2,142			(55,587)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/22/2021	04/21/2023	6,019		527.84	105,300			29,125		39,194			(39,705)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/28/2021	04/28/2023	6,912		375.04	93,340			26,691		1,301			(35,147)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/28/2021	04/28/2023	1,091		1,004.10	38,170			10,915		22			(14,373)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/29/2021	04/28/2023	32,442		279.94	331,240			94,856		130			(124,899)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/29/2021	04/29/2026	400,000		280.5	33,720			24,137		8,160			(5,064)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/29/2021	04/28/2023	7,176		375.11	97,740			27,990		1,010			(36,854)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/29/2021	04/28/2023	3,406		533.01	54,400			15,578		20,182			(20,512)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/05/2021	05/05/2023	7,957		376.66	103,500			30,583		1,273			(38,973)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/05/2021	05/05/2023	2,051		349.83	11,200			3,310		11,662			(4,217)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/06/2021	05/05/2023	26,643		281.21	269,250			79,664		104			(101,525)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/06/2021	05/06/2026	700,000		281.49	59,220			42,614		14,210			(8,893)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/06/2021	05/05/2028	200,000		281.49	25,400			20,314		9,480			(2,724)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/06/2021	05/05/2023	8,183		378.47	107,260			31,735		970			(40,444)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/06/2021	05/05/2023	1,090		1,008.94	35,420			10,480		17			(13,356)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/06/2021	05/05/2023	6,930		542.41	106,050			31,377		29,145			(39,988)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2021	05/12/2023	2,662		377.51	31,700			9,667		407			(11,937)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/12/2021	05/12/2023	1,107		991.27	36,850			11,237		77			(13,876)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/13/2021	05/12/2023	22,911		277.94	242,560			74,062		302			(91,461)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/13/2021	05/13/2026	1,000,000		279.34	88,900			64,306		23,200			(13,350)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/13/2021	05/12/2023	2,918		379.58	34,320			10,479		249			(12,941)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/13/2021	05/12/2023	10,341		540.56	154,440			47,156		49,901			(58,234)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2021	05/19/2023	8,981		377.83	120,020			37,733		1,436			(45,193)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/19/2021	05/19/2023	2,505		1,003.19	75,750			23,815		89			(28,523)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/20/2021	05/19/2023	32,410		281.34	313,950			98,830		84			(118,380)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/20/2021	05/20/2026	200,000		280.77	17,780			12,928		4,560			(2,670)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/20/2021	05/19/2023	8,684		379.63	116,160			36,566		759			(43,800)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/20/2021	05/19/2023	5,356		537.91	86,940			27,368		28,185			(32,782)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/26/2021	05/26/2023	4,189		381.56	55,520			17,979		397			(20,906)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/26/2021	05/26/2023	1,985		1,010.70	64,000			20,725		63			(24,099)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/27/2021	05/26/2023	31,606		280.18	337,310			109,374		379			(127,188)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/27/2021	05/26/2023	4,195		380.64	56,480			18,314		462			(21,297)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	05/27/2021	05/26/2023	6,970		537.3	109,200			35,409		42,602			(41,176)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2021	06/02/2023	1,987		1,004.67	66,600			22,234		145			(25,113)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2021	06/02/2023	5,788		379.69	77,000			25,706		799			(29,034)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	06/03/2021	06/02/2023	1,461		355.59	11,450			3,823		6,152			(4,317)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/04/2021	06/04/2026	100,000		283.26	8,890			6,537		2,190			(1,335)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/04/2021	06/02/2023	42,314		283.26	421,260			140,840		186			(159,062)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/04/2021	06/02/2023	5,753		382.82	75,240			25,155		384			(28,410)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/04/2021	06/02/2023	5,338		532.59	99,360			33,219		38,506			(37,517)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/09/2021	06/09/2023	5,739		382.59	77,880			26,723		555			(29,326)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2021	06/09/2023	1,463		353.94	11,500			3,946		7,374			(4,330)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/09/2021	06/09/2023	693		1,016.69	20,720			7,110		13			(7,802)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/10/2021	06/09/2023	30,875		282.73	346,720			119,142		136			(130,736)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/10/2021	06/10/2026	200,000		285.01	17,840			13,177		4,540			(2,679)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/10/2021	06/09/2028	100,000		285.01	13,730			11,167		5,330			(1,472)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/10/2021	06/09/2023	5,469		383.23	74,550			25,617		478			(28,110)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/10/2021	06/09/2023	3,759		540.39	60,230			20,697		21,020			(22,711)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/16/2021	06/16/2026	100,000		1,010.76	12,160			9,022		4,210			(1,826)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/16/2021	06/16/2023	5,519		378.95	76,860			27,124		1,049			(28,941)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/16/2021	06/16/2023	1,577		1,011.77	52,000			18,351		94			(19,580)				
SPLV5UE-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/16/2021	06/16/2026	200,000		199.58	24,600			18,252		13,660			(3,694)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/17/2021	06/16/2023	24,488		280.35	260,820			92,174		328			(98,346)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/17/2021	06/17/2026	400,000		281.76	36,520			27,116		10,520			(5,484)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/17/2021	06/16/2023	5,519		377.14	74,340			26,272		674			(28,031)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/17/2021	06/16/2023	6,778		541	100,640			35,566		38,881			(37,948)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/23/2021	06/23/2023	7,127		379.57	90,180			32,705		1,319			(33,957)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2021	06/23/2023	1,764		354.13	13,260			4,809		9,512			(4,993)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2021	06/23/2023	2,667		1,010.50	89,640			32,509		106			(33,754)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/24/2021	06/23/2023	21,215		283.67	203,400			73,870		132			(76,695)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/24/2021	06/24/2026	700,000		282.82	62,160			46,396		16,590			(9,334)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/24/2021	06/23/2028	300,000		282.82	41,100			33,657		16,410			(4,407)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/24/2021	06/23/2023	7,123		379.78	90,720			32,947		1,029			(34,207)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/24/2021	06/23/2023	7,793		533.51	128,856			46,798		65,744			(48,587)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/30/2021	06/30/2023	1,081		1,017.73	36,300			13,519		59			(13,669)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/30/2021	06/30/2023	3,157		380.46	40,680			15,150		559			(15,318)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/01/2021	06/30/2023	35,582		283.28	366,630			136,719		210			(138,244)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/01/2021	07/01/2026	500,000		283.84	44,350			33,274		11,550			(6,660)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/01/2021	06/30/2023	3,419		380.6	44,200			16,483		594			(16,666)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	07/01/2021	06/30/2023	4,555		540.82	72,910			27,189		30,739			(27,492)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2021	07/07/2023	11,453		382.64	159,720			61,072		1,560			(60,225)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/08/2021	07/07/2023	1,272		1,023.37	42,120			16,105		38			(15,882)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/09/2021	07/07/2023	22,267		287.7	223,360			85,518		18			(84,338)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/09/2021	07/09/2026	200,000		287.41	17,820			13,446		4,540			(2,676)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/09/2021	07/07/2023	11,180		383.07	156,520			59,927		1,420			(59,100)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	07/09/2021	07/07/2023	4,892		541.71	87,000			33,310		33,371			(32,850)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/14/2021	07/14/2023	3,633		382.22	54,040			21,147		582			(20,349)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2021	07/14/2023	974		1,029.30	30,900			12,092		14			(11,635)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/15/2021	07/14/2023	25,343		286.6	275,940			108,121		104			(104,048)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/15/2021	07/15/2026	100,000		288.04	8,900			6,744		2,240			(1,336)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/15/2021	07/14/2023	3,888		382.35	58,500			22,922		612			(22,058)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/15/2021	07/14/2023	5,845		549.22	95,700			37,498		29,697			(36,085)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/21/2021	04/12/2023	1,557		374.29	29,160			8,899		256			(12,731)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/21/2021	07/21/2023	2,594		382.39	38,700			15,510		440			(14,572)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/21/2021	07/21/2023	2,315		342.49	36,960			14,812		29,537			(13,917)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/21/2021	07/21/2023	976		1,017.79	36,200			14,508		37			(13,631)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/22/2021	07/21/2023	5,264		547.84	87,480			35,105		29,444			(32,986)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/22/2021	07/21/2023	23,865		285.36	289,800			116,294		69			(109,274)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/22/2021	07/22/2026	1,100,000		289.12	100,760			76,735		24,860			(15,131)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/22/2021	04/12/2023	1,295		375.17	23,850			7,290		140			(10,430)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/22/2021	07/21/2023	2,591		383.28	38,000			15,249		296			(14,329)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/28/2021	07/28/2023	8,021		385.31	111,910			45,907		977			(42,139)				
SPLV5UE-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/28/2021	07/28/2028	100,000		203.2	17,500			14,562		9,330			(1,876)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/29/2021	07/28/2023	35,483		289.7	373,890			153,575		57			(140,981)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/29/2021	07/29/2026	1,600,000		290.28	144,640			110,698		33,440			(21,720)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/29/2021	07/28/2028	100,000		290.28	16,840			14,018		6,700			(1,806)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/29/2021	07/28/2023	7,986		386.99	109,740			45,076		323			(41,379)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	07/29/2021	07/28/2023	8,877		552.94	150,420			61,785		46,324			(56,718)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/02/2021	08/02/2023	1,750		1,027.56	58,680			24,467		36			(22,096)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/04/2021	08/04/2023	3,350		387.32	46,280			19,422		343			(17,427)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/04/2021	08/04/2023	2,229		1,029.88	77,970			32,721		94			(29,359)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/05/2021	08/04/2023	26,800		290.17	287,040			120,617		38			(108,233)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/05/2021	08/04/2023	3,353		387.37	45,370			19,065		341			(17,107)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	08/05/2021	08/04/2023	6,553		553.6	111,860			47,005		34,941			(42,179)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/11/2021	08/11/2023	5,735		382.83	77,880			33,419		1,168			(29,326)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/11/2021	08/11/2023	4,183		1,026.95	144,480			61,997		123			(54,404)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/11/2021	08/11/2023	1,430		360.86	13,450			5,771		5,663			(5,065)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/12/2021	08/12/2026	400,000		289.3	36,000			27,823		8,640			(5,406)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/12/2021	08/11/2023	50,121		289.59	506,050			217,435		35			(190,814)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/12/2021	08/11/2023	5,474		382.45	75,180			32,303		1,172			(28,348)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/12/2021	08/11/2023	7,859		564.97	115,620			49,679		26,677			(43,596)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2021	08/18/2023	5,195		386.11	65,400			28,681		756			(24,626)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/18/2021	08/18/2023	3,020		1,025.57	106,020			46,495		226			(39,922)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/19/2021	08/18/2023	32,791		290.28	326,800			143,508		56			(123,225)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/19/2021	08/19/2026	600,000		289.7	54,120			42,032		13,320			(8,127)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/19/2021	08/18/2023	5,189		386.94	63,400			27,841		274			(23,906)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/19/2021	08/18/2023	5,519		563.27	91,350			40,115		21,092			(34,445)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/25/2021	08/25/2023	2,071		388.97	24,640			11,039		222			(9,278)				
BESGUVCX - 2YR		EX5	Equity/Index	MSIDV-	08/25/2021	08/25/2023	1,737		1,045.56	50,760			22,741		16			(19,114)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/26/2021	08/25/2023	43,571		289.76	433,440			194,437		92			(163,436)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/26/2021	08/26/2026	300,000		289.18	27,000			21,071		6,960			(4,054)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/26/2021	08/25/2028	300,000		289.18	40,710			34,326		15,540			(4,365)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/26/2021	08/25/2023	2,074		388.52	24,640			11,053		168			(9,291)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	08/26/2021	08/25/2023	5,747		550.74	112,200			50,332		38,263			(42,307)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/01/2021	09/01/2023	5,917		387.95	80,960			37,039		773			(30,485)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/01/2021	09/01/2023	1,920		1,040.61	67,800			31,018		56			(25,530)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/02/2021	09/01/2023	42,486		291.56	416,640			190,880		34			(157,101)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/02/2021	09/02/2026	800,000		291.86	72,160			56,588		19,120			(10,836)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/02/2021	09/01/2028	100,000		291.86	13,620			11,521		5,250			(1,460)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/02/2021	09/01/2023	5,912		388.23	81,190			37,197		564			(30,614)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	09/02/2021	09/01/2023	2,264		589.82	24,600			11,270		3,822			(9,276)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2021	09/08/2023	4,645		387.15	62,280			29,142		706			(23,484)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/09/2021	09/08/2023	1,347		1,037.20	48,440			22,666		67			(18,265)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/10/2021	09/08/2023	38,419		287.47	395,160			185,165		215			(149,207)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/10/2021	09/10/2026	800,000		288.91	72,080			56,846		19,520			(10,824)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/10/2021	09/08/2028	300,000		288.91	40,770			34,615		15,960			(4,373)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/10/2021	09/08/2023	4,925		385.36	65,740			30,805		938			(24,823)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/10/2021	09/08/2023	9,031		552.71	164,030			76,862		55,043			(61,935)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/15/2021	09/15/2023	3,102		387.65	40,080			19,119		467			(15,092)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/15/2021	09/15/2023	866		1,033.61	31,410			14,983		27			(11,827)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/15/2021	09/15/2023	1,718		350.7	23,700			11,305		16,810			(8,924)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/16/2021	09/16/2026	600,000		289.3	54,120			42,863		15,360			(8,127)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/16/2021	09/15/2023	7,259		293.93	54,600			26,082		4			(20,588)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/16/2021	09/15/2023	3,380		385.41	43,160			20,617		522			(16,274)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/16/2021	09/15/2023	7,705		555.45	130,800			62,482		46,709			(49,320)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/16/2021	09/15/2028	1,300,000		289.3	176,670			150,429		71,240			(18,944)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2021	09/22/2023	4,956		383.36	47,880			23,307		1,916			(18,029)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/22/2021	09/22/2023	1,070		1,021.70	38,830			18,902		77			(14,621)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/23/2021	09/22/2023	52,932		287.73	487,920			237,846		318			(183,978)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/23/2021	09/23/2026	1,300,000		287.16	116,740			92,912		36,530			(17,530)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/23/2021	09/22/2028	200,000		287.16	27,080			23,133		11,600			(2,904)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/23/2021	09/22/2023	4,973		382.1	64,410			31,398		1,195			(24,287)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/23/2021	09/22/2023	9,718		552.58	160,000			77,995		70,850			(60,331)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2021	10/04/2022	334		36,454.16	179,400			482					(133,817)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2021	10/04/2022	131		37,210.75	46,350			125					(34,573)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2021	10/04/2022	41		37,726.61	10,640			29					(7,937)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2021	10/04/2022	23		34,046.81	13,840			37					(10,323)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2021	10/04/2022	15		34,390.72	11,600			31					(8,653)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/29/2021	10/04/2022	5,700		14,752.89	76,950			207		0			(57,398)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/29/2021	10/04/2022	900		14,752.89	10,980			30					(8,190)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2021	10/04/2022	899		2,383.30	45,800			123					(34,163)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2021	10/04/2022	854		2,465.64	25,650			69					(19,133)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2021	10/04/2022	315		2,619.18	3,220			9					(2,402)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2021	10/04/2022	225		2,231.98	8,950			24					(6,676)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2021	10/04/2022	225		2,274.26	9,150			25					(6,825)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/29/2021	10/04/2022	4,151		1,026.64	73,920			199					(55,138)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/29/2021	10/04/2022	1,779		1,012.47	42,120			113					(31,418)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/29/2021	09/29/2023	988		1,010.44	34,800			17,280		94			(13,104)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2021	09/29/2023	3,447		377.14	44,330			22,012		1,986			(16,692)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2021	10/04/2022	9,545		385.06	52,920			142		0			(39,474)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2021	10/04/2022	7,955		381.29	56,100			151		0			(41,846)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2021	10/04/2022	22,273		376.01	212,520			571		0			(158,521)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2021	10/04/2022	1,856		375.63	18,060			49					(13,471)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/29/2021	10/04/2022	2,051		2,848.14	110,000			296					(82,050)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/29/2021	10/04/2022	858		2,920.55	28,750			77					(21,445)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/29/2021	10/04/2022	410		3,054.64	4,950			13					(3,692)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/29/2021	10/04/2022	224		2,692.59	12,360			33					(9,219)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/29/2021	10/04/2022	186		2,638.96	8,850			24					(6,601)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2021	09/29/2023	2,322		357.32	20,560			10,209		16,226			(7,742)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2021	10/04/2022	29,601		357.67	126,174			339		0			(94,115)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2021	10/04/2022	55,140		351.12	365,370			982		0			(272,534)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2021	10/04/2022	4,353		359.05	16,875			45					(12,587)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/30/2021	09/29/2023	23,340		282.49	221,760			110,269		938			(83,618)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/30/2021	10/05/2022	57,996		283.34	369,000			2,011		0			(275,242)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/30/2021	10/05/2022	30,766		287.86	137,460			749		0			(102,533)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/30/2021	09/30/2026	800,000		282.77	71,520			57,200		24,080			(10,740)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/30/2021	09/29/2028	300,000		282.77	40,380			34,607		18,210			(4,330)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	09/30/2021	10/05/2022	3,600		0.98	102,600			559					(76,531)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	09/30/2021	10/05/2022	500		1	9,800			53					(7,310)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/30/2021	10/05/2022	939		4,068.32	103,740			565					(77,381)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/30/2021	10/05/2022	124		4,112.84	7,800			43					(5,818)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/30/2021	09/29/2023	3,447		377.52	42,640			21,203		882			(16,078)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/30/2021	10/05/2022	9,280		385.06	51,100			278		0			(38,116)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/30/2021	10/05/2022	8,220		381.66	56,110			306		0			(41,853)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/30/2021	10/05/2022	22,538		376.01	212,500			1,158		0			(158,506)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/30/2021	10/05/2022	1,856		375.63	17,850			97					(13,315)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	09/30/2021	10/05/2022	284		34,216.20	214,848			1,171					(160,258)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	09/30/2021	10/05/2022	59		35,096.14	33,420			182					(24,928)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	09/30/2021	10/05/2022	41		35,333.05	29,106			159					(21,711)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/30/2021	10/05/2022	2,234		2,659.02	150,214			819					(112,047)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/30/2021	10/05/2022	417		2,777.84	18,975			103					(14,154)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/30/2021	10/05/2022	303		2,820.09	12,608			69					(9,404)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/30/2021	10/05/2022	5,700		14,689.62	76,950			419		0			(57,398)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/30/2021	10/05/2022	900		14,689.62	11,070			60					(8,257)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/30/2021	10/05/2022	511		14,836.51	184,575			1,006					(137,677)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/30/2021	10/05/2022	102		15,306.58	30,150			164					(22,489)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/30/2021	10/05/2022	68		15,673.82	14,630			80					(10,913)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/30/2021	10/05/2022	2,087		2,219.80	99,774			544					(74,423)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/30/2021	10/05/2022	680		2,299.15	24,135			132					(18,003)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/30/2021	10/05/2022	363		2,314.59	16,944			92					(12,639)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/30/2021	10/05/2022	9,743		160.93	29,120			159		0			(21,721)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/30/2021	10/05/2022	29,892		356.98	132,870			724		0			(99,109)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/30/2021	10/05/2022	54,850		350.43	383,670			2,091		0			(286,184)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/30/2021	10/05/2022	4,353		358.36	17,400			95					(12,979)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/30/2021	10/05/2022	15,962		343.88	88,550			483		0			(66,051)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/30/2021	10/05/2022	3,773		344.57	22,750			124					(16,970)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/30/2021	09/29/2023	10,141		534.59	180,540			89,773		124,120			(68,076)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/06/2021	10/06/2023	4,747		380.31	58,500			29,603		2,055			(22,028)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/06/2021	10/12/2022	1,582		378.41	14,820			358		0			(11,024)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/06/2021	10/12/2022	10,286		381.44	81,120			1,959		1			(60,344)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/06/2021	10/12/2022	21,099		379.93	181,600			4,386		2			(135,090)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/06/2021	10/12/2022	1,582		379.93	13,620			329		0			(10,132)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	288		36,069.00	190,080			4,590		0			(141,398)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	90		36,963.84	37,200			898		0			(27,673)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	29		36,722.92	13,700			331					(10,191)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	32		34,279.32	18,920			457					(14,074)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	15		34,864.41	9,650			233					(7,179)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/06/2021	10/12/2022	1,725		2,813.95	108,560			2,622		0			(80,756)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/06/2021	10/12/2022	637		2,931.31	19,550			472		0			(14,543)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/06/2021	10/12/2022	450		2,968.66	10,680			258		0			(7,945)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/06/2021	10/12/2022	225		2,672.59	12,240			296		0			(9,105)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/06/2021	10/12/2022	187		2,672.59	12,200			295		0			(9,075)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2021	10/12/2022	4,300		14,766.75	58,480			1,412		0			(43,502)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2021	10/12/2022	900		14,766.75	11,160			270		0			(8,302)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/06/2021	10/12/2022	500		14,766.75	5,000			121		0			(3,719)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	722		2,370.00	38,400			927		0			(28,565)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	677		2,480.75	17,550			424		0			(13,055)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	361		2,516.19	7,280			176		0			(5,415)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	226		2,219.38	8,800			213		0			(6,546)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/06/2021	10/12/2022	2,174		1,028.29	36,520			882		0			(27,167)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/06/2021	10/12/2022	3,063		1,017.16	65,410			1,580		0			(48,658)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/06/2021	10/06/2023	1,284		1,012.10	44,070			22,301		308			(16,594)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	22,059		357.96	91,960			2,221		2			(68,408)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	48,763		350.03	344,400			8,317		15			(256,194)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/06/2021	10/12/2022	2,612		355.55	12,870			311		0			(9,574)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/07/2021	10/06/2023	20,059		286.43	167,580			84,914		259			(63,189)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/07/2021	10/13/2022	48,916		286.14	282,170			7,567		5			(209,902)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/07/2021	10/13/2022	42,582		290.98	165,770			4,445		4			(123,314)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/07/2021	10/07/2026	500,000		284.16	44,750			35,959		14,850			(6,720)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/07/2021	10/06/2028	200,000		284.16	26,940			23,161		12,040			(2,889)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	2,800		1	89,880			2,410		0			(66,860)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	900		1.02	7,290			195		0			(5,423)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/07/2021	10/13/2022	659		4,069.65	90,990			2,440		0			(67,686)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/07/2021	10/13/2022	171		4,118.83	13,720			368		0			(10,206)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/07/2021	10/13/2022	1,847		378.29	17,290			464		0			(12,862)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/07/2021	10/13/2022	10,289		380.95	83,070			2,228		1			(61,795)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/07/2021	10/13/2022	21,105		379.81	181,600			4,870		2			(135,090)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/07/2021	10/13/2022	1,583		379.81	13,620			365		0			(10,132)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/07/2021	10/06/2023	4,749		379.81	59,400			30,098		2,170			(22,398)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	288		34,893.95	276,000			7,401		0			(205,313)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	66		36,214.64	51,037			1,369		0			(37,966)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	29		36,562.19	9,090			244					(6,762)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	2,107		2,710.67	129,561			3,474		0			(96,379)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	444		2,797.23	24,012			644		0			(17,862)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	296		2,808.05	13,112			352		0			(9,754)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	10/07/2021	10/13/2022	4,300		14,897.13	59,340			1,591		0			(44,142)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	10/07/2021	10/13/2022	900		14,897.13	11,250			302		0			(8,369)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	604		14,763.05	225,540			6,048		0			(167,776)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	154		15,224.86	49,588			1,330		0			(36,888)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	54		15,150.38	18,696			501		0			(13,908)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	1,778		2,252.34	106,280			2,850		0			(79,060)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	711		2,286.09	48,576			1,303		0			(36,135)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/07/2021	10/13/2022	222		2,326.59	7,575			203		0			(5,635)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/07/2021	10/13/2022	8,528		167.77	16,520			443		51			(12,289)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	10/07/2021	10/13/2022	21,732		358.22	96,000			2,574		2			(71,413)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	10/07/2021	10/13/2022	48,680		350.28	351,120			9,416		15			(261,193)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	10/07/2021	10/13/2022	7,534		346.83	42,640			1,143		75			(31,719)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	SOCDV-	10/07/2021	10/13/2022	3,767		349.25	16,120			432		5			(11,991)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/07/2021	10/06/2023	9,205		551.42	139,590			70,731		74,429			(52,635)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/18/2022	6,600		14,774.60	100,320			4,033		1			(74,830)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/18/2022	1,200		14,774.60	13,560			545		0			(10,115)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/18/2022	500		14,774.60	5,050			203		0			(3,767)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/13/2021	10/18/2022	758		2,363.03	45,220			1,818		0			(33,730)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/13/2021	10/18/2022	580		2,528.93	11,310			455		0			(8,436)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/13/2021	10/18/2022	357		2,569.29	5,120			206		0			(3,819)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/18/2022	2,071		1,026.07	39,270			1,579		0			(29,292)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/18/2022	1,775		1,007.82	48,060			1,932		0			(35,849)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/13/2023	4,636		1,015.93	148,520			76,559		601			(55,925)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/13/2021	10/18/2022	282		36,406.10	144,530			5,811		0			(107,807)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/13/2021	10/18/2022	87		37,162.41	29,400			1,182		0			(21,930)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/13/2021	10/18/2022	29		37,781.21	6,800			273					(5,072)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/13/2021	10/18/2022	26		34,446.56	16,560			666					(12,352)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/13/2021	10/18/2022	17		34,240.29	8,880			357					(6,624)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/13/2021	10/13/2023	6,587		380.65	81,250			41,883		2,901			(30,594)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/13/2021	10/18/2022	6,851		385.97	42,120			1,693		1			(31,418)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/13/2021	10/18/2022	9,222		381.03	75,950			3,054		1			(56,652)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/13/2021	10/18/2022	21,079		378	205,600			8,266		2			(153,360)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/13/2021	10/18/2022	2,108		376.86	21,840			878		0			(16,291)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/18/2022	27,278		359.06	106,220			4,271		3			(79,231)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/18/2022	66,165		350.79	442,320			17,784		1,065			(329,932)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/18/2022	1,741		362.85	5,280			212		0			(3,938)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/13/2021	10/18/2022	2,322		361.82	7,600			306		0			(5,669)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/13/2021	10/18/2022	1,778		2,846.07	104,928			4,219		0			(78,267)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/13/2021	10/18/2022	704		2,981.08	17,195			691		0			(12,826)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/13/2021	10/18/2022	444		3,040.49	6,984			281		0			(5,209)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/13/2021	10/18/2022	185		2,692.15	7,160			288		0			(5,341)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	10/14/2021	10/19/2022	3,500		1	112,700			4,832		8			(84,064)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	10/14/2021	10/19/2022	3,100		1	88,660			3,802		7			(66,133)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/14/2021	10/19/2022	1,012		4,120.01	123,900			5,313		0			(92,419)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARDV-	10/14/2021	10/19/2022	11,310		165.31	32,490			1,393		900			(24,235)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/14/2021	10/19/2022	275		34,912.56	175,200			7,512		0			(130,684)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/14/2021	10/19/2022	69		35,750.46	52,872			2,267		0			(39,438)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/14/2021	10/19/2022	32		36,029.76	22,979			985					(17,140)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	10/14/2021	10/19/2022	6,500		15,052.42	99,450			4,264		1			(74,181)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	10/14/2021	10/19/2022	1,300		15,052.42	14,690			630		0			(10,957)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/14/2021	10/19/2022	485		14,977.15	184,982			7,932		1			(137,980)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/14/2021	10/19/2022	113		15,097.57	36,176			1,551		0			(26,984)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/14/2021	10/19/2022	40		15,233.04	14,268			612		0			(10,643)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/14/2021	10/19/2022	2,199		2,271.90	122,600			5,257		0			(91,449)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/14/2021	10/19/2022	484		2,312.83	19,294			827		0			(14,392)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	10/14/2021	10/19/2022	264		2,376.51	8,328			357		0			(6,212)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/14/2021	10/13/2023	41,691		286.28	376,040			194,099		717			(141,792)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/14/2021	10/19/2022	35,035		284.86	245,000			10,505		4			(182,749)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/14/2021	10/19/2022	30,480		291.42	127,890			5,484		3			(95,395)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/14/2021	10/14/2026	600,000		285.43	53,640			43,304		17,640			(8,055)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/14/2021	10/13/2028	300,000		285.43	40,380			34,824		17,910			(4,330)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/14/2021	10/13/2023	6,550		382.42	81,250			41,938		1,796			(30,637)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/14/2021	10/19/2022	6,550		387.38	42,250			1,812		1			(31,515)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/14/2021	10/19/2022	9,170		382.8	77,350			3,317		1			(57,696)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	10/14/2021	10/19/2022	20,961		379.37	213,600			9,159		2			(159,327)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	10/14/2021	10/19/2022	26,810		361.11	111,600			4,785		3			(83,244)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	10/14/2021	10/19/2022	65,727		353.13	453,720			19,455		204			(338,436)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	10/14/2021	10/19/2022	18,450		346.19	110,720			4,748		3,076			(82,587)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	BOADV-	10/14/2021	10/19/2022	3,459		345.84	26,040			1,117		1,380			(19,424)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	10/14/2021	10/13/2023	12,238		549.77	216,090			111,538		107,214			(81,480)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/14/2021	10/19/2022	1,857		2,751.89	100,623			4,315		4			(75,056)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/14/2021	10/19/2022	291		2,743.65	23,880			1,024		1			(17,812)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/14/2021	10/19/2022	291		2,859.00	14,304			613		0			(10,670)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CSIDV-	10/20/2021	10/20/2023	7,349		379.5	101,920			53,501		2,867			(38,378)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CSIDV-	10/20/2021	10/25/2022	9,973		388.64	56,240			3,314		1			(41,950)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CSIDV-	10/20/2021	10/25/2022	3,937		385.98	26,250			1,547		0			(19,580)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CSIDV-	10/20/2021	10/25/2022	15,484		380.64	141,600			8,343		2			(105,621)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CSIDV-	10/20/2021	10/25/2022	1,837		381.02	16,450			969		0			(12,270)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/20/2021	10/25/2022	32,683		362.75	128,820			7,590		3			(96,088)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/20/2021	10/25/2022	69,667		355.08	473,850			27,919		125			(353,451)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/20/2021	10/25/2022	2,294		363.1	8,800			519		0			(6,564)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/20/2021	10/25/2022	3,698		1,039.93	69,920			4,120		0			(52,154)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/20/2021	10/25/2022	2,627		1,027.60	63,180			3,723		0			(47,127)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/20/2021	10/20/2023	1,362		1,025.54	48,720			25,575		90			(18,345)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/20/2021	10/25/2022	250		37,923.94	91,670			5,401		0			(68,378)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/20/2021	10/25/2022	84		38,885.39	16,200			955		0			(12,084)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/20/2021	10/25/2022	22		39,063.44	3,840			226					(2,864)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/20/2021	10/25/2022	28		35,716.16	19,100			1,125					(14,247)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	10/20/2021	10/25/2022	20		35,431.29	12,950			763					(9,660)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/20/2021	10/25/2022	1,473		2,937.33	80,770			4,759		0			(60,247)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/20/2021	10/25/2022	395		3,059.83	10,010			590		0			(7,467)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/20/2021	10/25/2022	180		3,132.22	2,800			165		0			(2,089)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/20/2021	10/25/2022	287		2,750.78	15,040			886		0			(11,219)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2021	10/25/2022	5,900		15,388.71	82,600			4,867		1			(61,612)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/20/2021	10/25/2022	800		15,388.71	11,200			660		0			(8,354)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/20/2021	10/25/2022	611		2,477.52	22,820			1,345		0			(17,022)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/20/2021	10/25/2022	480		2,537.05	11,880			700		0			(8,861)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/20/2021	10/25/2022	218		2,646.96	2,500			147		0			(1,865)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/20/2021	10/25/2022	218		2,287.47	8,200			483		0			(6,116)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/20/2021	10/25/2022	262		2,262.28	8,820			520		0			(6,579)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/21/2021	10/20/2023	46,141		281.07	497,800			261,657		2,764			(187,704)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/21/2021	10/26/2022	47,198		280.5	399,320			24,596		5			(297,858)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/21/2021	10/26/2022	23,599		286.74	127,300			7,841		2			(94,955)				
000000000		EX5	Equity/Index	CITIDV-		10/21/2026	1,100,000			97,900			79,405		32,780							
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/21/2021	10/20/2028	200,000		283.91	26,740			23,133		12,040			(2,867)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/21/2021	10/26/2022	2,600		0.97	67,860			4,180		11			(50,618)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/21/2021	10/26/2022	600		1	21,900			1,349		2			(16,335)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/21/2021	10/26/2022	1,107		4,155.73	120,980			7,452		64			(90,241)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/21/2021	10/26/2022	168		4,213.91	13,090			806		7			(9,764)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/21/2021	10/26/2022	120		4,176.50	9,400			579		5			(7,012)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/21/2021	10/20/2023	7,628		378.29	105,560			55,485		4,533			(39,803)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/21/2021	10/26/2022	9,995		387.41	58,520			3,604		1			(43,651)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/21/2021	10/26/2022	3,945		385.13	26,550			1,635		0			(19,804)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/21/2021	10/26/2022	15,518		379.43	145,730			8,976		2			(108,702)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	10/21/2021	10/26/2022	317		35,816.69	265,663			16,363		112			(198,161)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	10/21/2021	10/26/2022	65		36,920.39	30,820			1,898		9			(22,989)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	10/21/2021	10/26/2022	22		37,134.01	11,904			733		3			(8,879)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/21/2021	10/26/2022	2,398		2,802.12	179,962			11,085		25			(134,236)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/21/2021	10/26/2022	394		2,913.87	14,982			923		1			(11,175)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/21/2021	10/26/2022	179		2,964.15	8,520			525		0			(6,355)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	10/21/2021	10/26/2022	5,900		15,489.59	83,190			5,124		1			(62,052)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	10/21/2021	10/26/2022	700		15,489.59	9,870			608		0			(7,362)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BARDV-	10/21/2021	10/26/2022	497		15,659.97	192,577			11,862		50			(143,646)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BARDV-	10/21/2021	10/26/2022	97		16,326.02	27,555			1,697		5			(20,554)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BARDV-	10/21/2021	10/26/2022	32		16,140.15	10,330			636		2			(7,705)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/21/2021	10/26/2022	1,698		2,282.40	99,489			6,128		4			(74,210)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/21/2021	10/26/2022	479		2,401.80	17,545			1,081		0			(13,087)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/21/2021	10/26/2022	305		2,420.17	11,235			692		0			(8,380)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/21/2021	10/26/2022	32,639		362.89	135,660			8,356		3			(101,191)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/21/2021	10/26/2022	69,572		355.21	493,290			30,383		160			(367,951)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/21/2021	10/26/2022	16,319		347.53	111,720			6,881		1,989			(83,333)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/21/2021	10/26/2022	2,577		346.83	19,530			1,203		818			(14,568)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	10/21/2021	10/20/2023	9,415		552.18	184,240			96,841		79,340			(69,471)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	10/21/2021	10/26/2022	7,796		167.41	23,556			1,451		887			(17,571)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/27/2021	11/01/2022	293		37,549.15	138,216			10,730		0			(103,097)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/27/2021	11/01/2022	73		37,762.09	30,056			2,333		0			(22,419)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/27/2021	11/01/2022	28		39,359.17	4,230			328					(3,155)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/27/2021	11/01/2022	23		35,455.19	14,160			1,099					(10,562)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/27/2021	11/01/2022	20		35,490.69	9,961			773					(7,430)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2021	11/01/2022	1,382		2,911.58	65,740			5,104		0			(49,036)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2021	11/01/2022	727		3,043.55	14,000			1,087		0			(10,443)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2021	11/01/2022	291		3,060.04	4,960			385		0			(3,700)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2021	11/01/2022	182		2,738.37	9,550			741		0			(7,123)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/27/2021	11/01/2022	6,600		15,598.39	91,080			7,071		1			(67,938)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/27/2021	11/01/2022	900		15,598.39	11,250			873		0			(8,392)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2021	11/01/2022	577		2,385.38	28,600			2,220		0			(21,333)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2021	11/01/2022	577		2,502.51	12,480			969		0			(9,309)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2021	11/01/2022	2,427		1,044.42	43,000			3,338		0			(32,074)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2021	11/01/2022	2,330		1,024.87	61,440			4,770		0			(45,829)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	10/27/2021	10/27/2023	1,456		1,024.87	54,300			29,017		263			(20,447)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/27/2021	10/27/2023	4,178		382.61	54,880			29,327		1,644			(20,665)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/27/2021	11/01/2022	3,655		389.89	22,260			1,728		0			(16,604)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/27/2021	11/01/2022	4,178		384.91	34,240			2,658		0			(25,540)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/27/2021	11/01/2022	12,271		376.49	156,510			12,151		1			(116,743)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/27/2021	11/01/2022	1,567		383	14,280			1,109		0			(10,652)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/27/2021	11/01/2022	22,954		362.11	97,600			7,577		2			(72,801)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/27/2021	11/01/2022	65,994		355.48	437,000			33,926		59			(325,964)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/27/2021	11/01/2022	3,443		362.11	14,640			1,137		0			(10,920)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	10/28/2021	11/02/2022	3,700		1	116,920			9,390		9			(87,212)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	10/28/2021	11/02/2022	1,000		1.01	23,900			1,919		1			(17,827)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	10/28/2021	11/02/2022	898		4,225.40	117,040			9,399		19			(87,302)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	10/28/2021	11/02/2022	118		4,297.37	10,100			811		1			(7,534)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/28/2021	11/02/2022	8,329		167.74	19,040			1,529		1,137			(14,202)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/28/2021	11/02/2022	255		35,873.40	185,003			14,857		3			(137,996)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/28/2021	11/02/2022	67		37,159.69	48,696			3,911		0			(36,323)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	10/28/2021	11/02/2022	20		36,659.47	18,123			1,455		0			(13,518)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/28/2021	11/02/2022	1,826		2,776.64	136,629			10,972		107			(101,913)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/28/2021	11/02/2022	537		2,893.97	26,685			2,143		6			(19,905)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/28/2021	11/02/2022	430		2,921.90	25,428			2,042		4			(18,967)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	10/28/2021	11/02/2022	6,700		15,778.16	92,460			7,425		1			(68,967)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	10/28/2021	11/02/2022	900		15,778.16	11,250			903		0			(8,392)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/28/2021	11/02/2022	412		15,604.60	157,820			12,674		0			(117,720)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/28/2021	11/02/2022	114		16,598.62	29,988			2,408		0			(22,368)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	10/28/2021	11/02/2022	44		16,425.06	14,861			1,193					(11,085)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/28/2021	11/02/2022	1,610		2,307.17	93,869			7,538		14			(70,018)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/28/2021	11/02/2022	479		2,383.00	19,965			1,603		1			(14,892)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	10/28/2021	11/02/2022	305		2,396.79	16,100			1,293		1			(12,009)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/28/2021	10/27/2023	4,177		382.3	55,520			29,708		803			(20,935)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/28/2021	11/02/2022	3,655		389.58	23,100			1,855		0			(17,231)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/28/2021	11/02/2022	4,438		384.6	37,400			3,004		0			(27,897)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/28/2021	11/02/2022	12,269		376.56	156,040			12,531		1			(116,392)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	10/28/2021	11/02/2022	1,305		382.68	12,200			980		0			(9,100)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/28/2021	11/02/2022	22,899		363.32	96,000			7,710		2			(71,608)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/28/2021	11/02/2022	65,549		356.69	437,390			35,126		216			(326,255)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/28/2021	11/02/2022	12,881		349.7	81,900			6,577		1,021			(61,090)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	10/28/2021	11/02/2022	3,149		347.95	19,030			1,528		960			(14,195)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	10/28/2021	10/27/2023	10,181		550.79	209,880			112,304		92,042			(79,139)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/28/2021	11/02/2022	36,084		287.72	203,940			16,378		4			(152,121)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/28/2021	11/02/2022	42,390		291.72	174,240			13,993		4			(129,968)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/28/2021	10/27/2023	37,135		284.29	368,880			197,383		1,103			(139,092)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/28/2021	10/28/2026	1,100,000		285.44	97,900			79,774		32,340			(14,701)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	10/28/2021	10/27/2028	2,500,000		285.44	334,750			290,493		149,000			(35,894)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/03/2021	11/03/2023	4,442		381.56	60,010			32,643		2,034			(22,597)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/03/2021	11/08/2022	7,577		389.98	44,950			4,343		1			(33,529)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/03/2021	11/08/2022	10,974		384.24	91,560			8,846		1			(68,296)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/03/2021	11/08/2022	20,642		382.33	191,180			18,471		2			(142,604)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/03/2021	11/08/2022	238		38,869.39	72,240			6,980		0			(53,885)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/03/2021	11/08/2022	69		38,399.34	27,750			2,681		0			(20,699)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/03/2021	11/08/2022	36		39,628.70	6,760			653					(5,042)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/03/2021	11/08/2022	19		36,302.21	9,240			893					(6,892)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/03/2021	11/08/2022	14		35,796.00	10,750			1,039					(8,019)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/03/2021	11/08/2022	1,350		3,051.47	74,880			7,235		0			(55,854)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/03/2021	11/08/2022	415		3,210.40	9,000			870		0			(6,713)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/03/2021	11/08/2022	346		3,230.62	6,600			638		0			(4,923)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/03/2021	11/08/2022	173		2,869.42	8,500			821		0			(6,340)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/03/2021	11/08/2022	173		2,860.75	11,200			1,082		0			(8,354)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/03/2021	11/08/2022	6,800		16,144.50	104,040			10,052		1			(77,605)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/03/2021	11/08/2022	1,100		16,144.50	13,860			1,339		0			(10,338)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/03/2021	11/08/2022	500		16,144.50	5,100			493		0			(3,804)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/03/2021	11/08/2022	665		2,606.23	25,440			2,458		0			(18,976)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/03/2021	11/08/2022	499		2,702.40	10,320			997		0			(7,698)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/03/2021	11/08/2022	374		2,714.42	7,200			696		0			(5,371)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/03/2021	11/08/2022	250		2,344.16	11,040			1,067		0			(8,235)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/03/2021	11/08/2022	208		2,375.42	8,350			807		0			(6,228)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/03/2021	11/08/2022	35,370		364.95	151,280			14,616		4			(112,842)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/03/2021	11/08/2022	63,038		357.94	417,690			40,356		599			(311,560)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/03/2021	11/08/2022	1,997		365.65	8,190			791		0			(6,109)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/03/2021	11/03/2023	1,711		354.78	23,940			13,022		15,802			(9,015)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/03/2021	11/08/2022	4,424		1,053.34	83,260			8,044		0			(62,105)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/03/2021	11/08/2022	3,174		1,037.75	82,500			7,971		0			(61,538)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/03/2021	11/03/2023	3,270		1,037.75	118,660			64,546		176			(44,681)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/04/2021	11/09/2022	2,700		1.01	80,190			7,969		0			(59,815)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/04/2021	11/09/2022	646		4,342.00	65,800			6,539		4			(49,081)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/04/2021	11/09/2022	115		4,446.00	9,150			909		0			(6,825)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/04/2021	11/03/2023	4,408		384.85	58,990			32,133		1,085			(22,243)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/04/2021	11/09/2022	7,520		393.34	43,790			4,352		1			(32,664)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/04/2021	11/09/2022	10,891		387.17	91,140			9,057		1			(67,982)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/04/2021	11/09/2022	20,486		385.24	191,180			18,999		2			(142,604)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	11/04/2021	11/09/2022	11,930		165.8	31,940			3,174		4,079			(23,824)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/04/2021	11/09/2022	230		36,268.72	172,640			17,157		7			(128,774)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/04/2021	11/09/2022	53		37,388.57	28,500			2,832		0			(21,259)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/04/2021	11/09/2022	55		37,677.57	38,600			3,836		0			(28,792)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/04/2021	11/09/2022	1,910		2,885.83	114,400			11,369		84			(85,332)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/04/2021	11/09/2022	347		3,006.79	15,500			1,540		4			(11,562)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/04/2021	11/09/2022	312		3,024.07	13,410			1,333		3			(10,003)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	11/04/2021	11/09/2022	6,900		16,346.24	100,740			10,011		1			(75,143)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	11/04/2021	11/09/2022	1,100		16,346.24	13,200			1,312		0			(9,846)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	11/04/2021	11/09/2022	500		16,346.24	4,850			482		0			(3,618)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BARDV-	11/04/2021	11/09/2022	398		16,166.43	145,990			14,508		110			(108,896)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BARDV-	11/04/2021	11/09/2022	80		16,803.93	24,115			2,397		14			(17,988)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BARDV-	11/04/2021	11/09/2022	61		17,163.55	17,950			1,784		8			(13,389)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	11/04/2021	11/09/2022	1,790		2,409.63	77,357			7,688		134			(57,702)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	11/04/2021	11/09/2022	541		2,464.89	20,215			2,009		30			(15,079)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	11/04/2021	11/09/2022	291		2,464.89	15,953			1,585		16			(11,900)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/04/2021	11/03/2023	44,058		289.12	400,050			217,918		608			(150,845)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/04/2021	11/09/2022	38,507		287.39	277,500			27,578		4			(206,991)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/04/2021	11/09/2022	33,650		295.46	129,980			12,917		3			(96,954)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/04/2021	11/04/2026	1,100,000		288.25	97,790			80,060		31,570			(14,685)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/04/2021	11/03/2028	1,100,000		288.25	147,290			128,221		64,570			(15,793)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/04/2021	11/09/2022	35,393		364.36	156,240			15,527		7			(116,541)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/04/2021	11/09/2022	63,079		357.71	419,900			41,729		807			(313,209)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/04/2021	11/09/2022	13,986		349.65	89,180			8,863		2,185			(66,521)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	SOCDV-	11/04/2021	11/09/2022	2,854		349.3	16,300			1,620		1,013			(12,158)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/04/2021	11/03/2023	9,752		559.06	179,520			97,789		73,016			(67,691)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/10/2021	11/16/2022	211		38,100.41	111,720			13,223		0			(83,107)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/10/2021	11/16/2022	53		39,363.21	13,870			1,642		0			(10,318)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/10/2021	11/16/2022	19		39,615.77	4,480			530					(3,333)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/10/2021	11/16/2022	25		36,007.78	15,120			1,790					(11,248)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	11/10/2021	11/16/2022	19		36,043.86	12,390			1,466					(9,217)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2021	11/16/2022	6,000		15,985.57	79,200			9,374		1			(58,916)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2021	11/16/2022	800		15,985.57	8,640			1,023		0			(6,427)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/10/2021	11/16/2022	628		2,540.12	37,650			4,456		0			(28,007)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/10/2021	11/16/2022	586		2,664.38	17,080			2,022		0			(12,706)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/10/2021	11/16/2022	251		2,640.48	8,460			1,001		0			(6,293)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/10/2021	11/16/2022	251		2,368.07	9,900			1,172		0			(7,364)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/10/2021	11/16/2022	209		2,310.72	12,350			1,462		0			(9,187)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2021	11/16/2022	5,301		1,046.84	108,900			12,889		1			(81,009)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2021	11/16/2022	2,602		1,034.39	68,310			8,085		0			(50,815)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/10/2021	11/10/2023	3,277		1,034.39	122,400			67,776		351			(46,089)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/10/2021	11/10/2023	7,250		384.68	99,400			55,040		1,172			(37,429)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/10/2021	11/16/2022	2,589		399.36	10,700			1,266		0			(7,960)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/10/2021	11/16/2022	7,250		391.24	49,840			5,899		1			(37,075)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/10/2021	11/16/2022	18,642		385.45	177,840			21,049		2			(132,293)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/10/2021	11/16/2022	2,071		384.29	20,960			2,481		0			(15,592)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/10/2021	11/16/2022	1,295		381.2	15,350			1,817		0			(11,419)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/10/2021	11/16/2022	1,216		3,119.88	47,250			5,592		0			(35,149)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/10/2021	11/16/2022	452		3,160.17	13,910			1,646		0			(10,347)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/10/2021	11/16/2022	313		3,171.68	9,000			1,065		0			(6,695)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/10/2021	11/16/2022	347		2,872.36	19,400			2,296		0			(14,431)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/10/2021	11/16/2022	34,706		365.58	142,740			16,894		3			(106,182)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/10/2021	11/16/2022	54,620		356.79	412,800			48,858		858			(307,076)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/10/2021	11/16/2022	4,552		367.68	16,000			1,894		0			(11,902)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/10/2021	11/16/2022	1,707		368.04	5,820			689		0			(4,329)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	11/11/2021	11/16/2022	3,800		1	113,240			13,444		32			(84,467)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	11/11/2021	11/16/2022	900		1.01	26,820			3,184		6			(20,005)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	11/11/2021	11/16/2022	1,124		4,305.70	167,090			19,837		60			(124,635)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	11/11/2021	11/16/2022	138		4,462.59	7,380			876		2			(5,505)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/11/2021	11/10/2023	6,993		384.94	71,550			39,675		3,232			(26,979)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/11/2021	11/16/2022	2,590		400	11,100			1,318		0			(8,280)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/11/2021	11/16/2022	7,511		391.89	52,780			6,266		1			(39,369)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/11/2021	11/16/2022	18,648		386.1	180,000			21,369		2			(134,264)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/11/2021	11/16/2022	2,072		384.55	21,600			2,564		0			(16,112)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	287		36,352.28	219,596			26,070		58			(163,799)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	64		37,501.76	36,133			4,290		4			(26,952)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	39		36,819.26	23,212			2,756		4			(17,314)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	1,763		2,913.52	116,535			13,835		124			(86,925)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	380		3,009.00	17,644			2,095		10			(13,161)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	173		3,063.97	8,620			1,023		3			(6,430)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/11/2021	11/16/2022	6,100		16,032.47	81,740			9,704		1			(60,971)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/11/2021	11/16/2022	900		16,032.47	9,900			1,175		0			(7,385)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	480		16,144.69	177,177			21,034		2			(132,159)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	106		16,529.47	31,110			3,693		0			(23,205)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	56		16,914.25	15,750			1,870		0			(11,748)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	2,117		2,404.32	119,085			14,138		15			(88,827)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	664		2,505.50	21,792			2,587		1			(16,255)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	11/11/2021	11/16/2022	11,486		173.94	31,800			3,775		1,555			(23,720)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/11/2021	11/16/2022	34,491		364.85	139,150			16,520		7			(103,794)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/11/2021	11/16/2022	54,444		356.08	404,920			48,071		1,388			(302,035)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/11/2021	11/16/2022	15,393		350.11	89,100			10,578		1,990			(66,461)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/11/2021	11/16/2022	4,276		349.76	27,300			3,241		1,426			(20,363)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/11/2021	11/10/2023	15,264		556.59	304,800			169,013		124,410			(114,930)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/12/2021	11/10/2023	24,302		285.73	257,600			143,042		615			(97,266)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/12/2021	11/16/2022	30,551		287.17	219,120			26,093		3			(163,891)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/12/2021	11/16/2022	36,106		294.66	145,600			17,338		4			(108,902)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/12/2021	11/12/2026	2,000,000		288.03	177,400			146,025		57,600			(26,639)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/12/2021	11/09/2028	200,000		288.03	26,700			23,325		11,740			(2,865)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2021	11/17/2023	2,398		1,048.92	78,500			44,233		97			(29,559)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2021	11/22/2022	3,357		1,068.73	48,650			6,582		0			(36,289)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/17/2021	11/22/2022	1,918		1,046.84	44,600			6,034		0			(33,268)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/17/2021	11/22/2022	245		38,050.98	127,600			17,263		0			(95,178)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/17/2021	11/22/2022	86		38,913.32	27,590			3,733		0			(20,580)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/17/2021	11/22/2022	28		39,057.05	8,100			1,096					(6,042)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/17/2021	11/22/2022	22		35,931.05	14,880			2,013					(11,099)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/22/2022	6,200		16,308.07	82,460			11,156		1			(61,508)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/22/2022	1,600		16,308.07	17,440			2,360		0			(13,009)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/22/2022	500		16,308.07	4,900			663		0			(3,655)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/22/2022	463		2,571.92	20,790			2,813		0			(15,508)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/22/2022	715		2,700.28	14,450			1,955		0			(10,778)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/22/2022	252		2,721.67	4,440			601		0			(3,312)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/22/2022	252		2,384.13	9,300			1,258		0			(6,937)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/22/2022	210		2,377.00	9,400			1,272		0			(7,012)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/17/2023	3,097		388.57	38,640			21,773		571			(14,550)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/22/2022	10,325		394	64,800			8,767		1			(48,335)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/22/2022	6,195		391.29	45,840			6,202		1			(34,193)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/17/2021	11/22/2022	25,812		388.19	227,000			30,712		3			(169,322)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/17/2021	11/17/2023	1,419		354.13	22,200			12,509		14,204			(8,359)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/17/2021	11/22/2022	41,434		367.16	154,760			20,938		8			(115,437)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/17/2021	11/22/2022	61,299		359.76	388,800			52,602		497			(290,011)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/17/2021	11/22/2022	6,811		368.57	22,560			3,052		1			(16,828)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/17/2021	11/22/2022	1,489		3,041.72	97,137			13,142		0			(72,456)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/17/2021	11/22/2022	277		3,287.26	4,360			590		0			(3,252)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/17/2021	11/22/2022	277		3,238.15	5,944			804		0			(4,434)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/17/2021	11/22/2022	208		2,926.18	7,272			984		0			(5,424)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/17/2021	11/22/2022	208		2,856.85	10,212			1,382		0			(7,617)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/18/2021	11/23/2022	3,000		1	84,900			11,721		52			(63,328)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/18/2021	11/23/2022	1,500		1.01	35,850			4,949		29			(26,741)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	11/18/2021	11/23/2022	912		4,374.93	112,800			15,573		132			(84,139)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	11/18/2021	11/23/2022	137		4,462.60	15,060			2,079		14			(11,233)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARDV-	11/18/2021	11/23/2022	12,073		174.98	26,250			3,624		1,561			(19,580)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/18/2021	11/23/2022	243		36,373.14	192,705			26,604		146			(143,741)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/18/2021	11/23/2022	53		37,198.17	35,340			4,879		15			(26,361)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/18/2021	11/23/2022	25		37,592.75	16,137			2,228		5			(12,037)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/18/2021	11/23/2022	6,300		16,482.97	83,790			11,568		1			(62,500)				
000000000		EX5	Equity/Index	MSIDV-		11/23/2022	1,600			17,440			2,408		0							
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/18/2021	11/23/2022	425		16,812.62	188,090			25,967		17			(140,299)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/18/2021	11/23/2022	109		17,059.87	40,428			5,581		3			(30,156)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/18/2021	11/23/2022	30		16,928.01	10,205			1,409		1			(7,612)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/18/2021	11/23/2022	1,185		2,408.49	66,444			9,173		18			(49,561)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/18/2021	11/23/2022	508		2,434.49	14,088			1,945		4			(10,508)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/18/2021	11/23/2022	254		2,453.40	15,042			2,077		3			(11,220)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/18/2021	11/17/2023	33,691		287.61	323,010			182,268		546			(121,796)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/18/2021	11/23/2022	55,921		288.77	355,810			49,122		6			(265,403)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/18/2021	11/23/2022	44,111		295.39	165,100			22,793		4			(123,150)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/18/2021	11/18/2026	800,000		287.9	70,880			58,581		23,040			(10,644)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/18/2021	11/17/2028	400,000		287.9	53,280			46,678		23,480			(5,713)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/18/2021	11/17/2023	3,354		388.4	42,770			24,134		631			(16,127)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/18/2021	11/23/2022	10,577		393.83	68,470			9,453		1			(51,073)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/18/2021	11/23/2022	6,449		391.11	49,000			6,765		1			(36,550)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/18/2021	11/23/2022	25,798		388.4	228,000			31,477		3			(170,068)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/18/2021	11/23/2022	41,218		366.56	152,250			21,019		12			(113,565)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/18/2021	11/23/2022	61,116		359.17	387,000			53,428		746			(288,668)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/18/2021	11/23/2022	14,213		351.79	78,000			10,768		1,501			(58,181)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/18/2021	11/23/2022	4,832		351.79	17,680			2,441		1,066			(13,188)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/18/2021	11/17/2023	11,208		563.23	202,960			114,526		77,931			(76,529)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/18/2021	11/23/2022	1,769		2,935.29	104,550			14,434		169			(77,985)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/18/2021	11/23/2022	555		3,013.14	30,640			4,230		28			(22,855)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	11/18/2021	11/23/2022	243		2,969.89	20,188			2,787		21			(15,058)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2021	11/22/2023	2,091		375.28	35,280			20,154		1,588			(13,303)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2021	11/30/2022	7,581		390.2	44,950			7,033		1			(33,347)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2021	11/30/2022	4,967		383.7	42,750			6,689		1			(31,715)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2021	11/30/2022	16,991		382.55	156,000			24,409		2			(115,732)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2021	11/30/2022	2,614		385.61	20,300			3,176		0			(15,060)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/23/2021	11/30/2022	37,090		367.67	151,960			23,777		11			(112,735)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/23/2021	11/30/2022	35,391		359.55	255,000			39,899		534			(189,177)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/23/2021	11/30/2022	5,663		367.32	23,800			3,724		2			(17,657)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	11/23/2021	11/30/2022	1,416		368.73	5,350			837		0			(3,969)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2021	11/30/2022	3,758		1,056.49	63,960			10,008		0			(47,450)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2021	11/30/2022	3,758		1,037.81	93,600			14,645		0			(69,439)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2021	11/22/2023	3,083		1,037.81	111,040			63,433		385			(41,869)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/23/2021	11/30/2022	237		37,891.00	134,300			21,013		0			(99,633)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/23/2021	11/30/2022	47		38,965.41	14,960			2,341					(11,098)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/23/2021	11/30/2022	17		38,893.78	5,520			864					(4,095)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/23/2021	11/30/2022	14		35,742.17	8,300			1,299					(6,158)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/23/2021	11/30/2022	14		36,028.68	9,600			1,502					(7,122)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/23/2021	11/30/2022	1,044		2,996.94	76,200			11,923		0			(56,530)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/23/2021	11/30/2022	313		3,163.60	9,180			1,436		0			(6,810)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/23/2021	11/30/2022	174		3,146.36	5,600			876		0			(4,154)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	11/23/2021	11/30/2022	174		2,870.51	9,000			1,408		0			(6,677)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2021	11/30/2022	4,600		16,306.72	60,720			9,501		0			(45,046)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	11/23/2021	11/30/2022	900		16,306.72	11,880			1,859		0			(8,813)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	11/23/2021	11/30/2022	301		2,434.93	23,030			3,603		0			(17,085)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	11/23/2021	11/30/2022	344		2,607.19	10,344			1,618		0			(7,674)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	11/23/2021	11/30/2022	215		2,607.19	6,465			1,012		0			(4,796)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	11/23/2021	11/30/2022	215		2,318.54	7,775			1,217		0			(5,768)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	11/24/2021	11/30/2022	3,400		1	107,440			16,860		83			(79,923)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	11/24/2021	11/30/2022	935		4,293.35	108,800			17,074		102			(80,935)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	11/24/2021	11/30/2022	140		4,344.67	15,780			2,476		10			(11,739)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	11/24/2021	11/30/2022	6,582		162.6	19,140			3,004		5,466			(14,238)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/24/2021	11/30/2022	223		36,055.01	189,200			29,691		253			(140,743)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/24/2021	11/30/2022	56		37,093.33	34,240			5,373		22			(25,471)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	11/24/2021	11/30/2022	17		37,129.14	14,874			2,334		8			(11,065)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/24/2021	11/30/2022	4,600		16,367.81	61,640			9,673		0			(45,853)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/24/2021	11/30/2022	360		16,547.85	130,154			20,425		21			(96,820)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/24/2021	11/30/2022	67		17,448.08	8,019			1,258		1			(5,965)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/24/2021	11/30/2022	31		17,317.14	7,945			1,247		1			(5,910)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/24/2021	11/30/2022	2,059		2,366.43	118,320			18,568		74			(88,017)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/24/2021	11/30/2022	257		2,424.71	13,248			2,079		5			(9,855)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	11/24/2021	11/30/2022	214		2,471.34	8,985			1,410		2			(6,684)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/24/2021	11/24/2023	44,561		287.24	419,840			240,672		891			(158,090)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/24/2021	11/30/2022	66,842		286.09	487,680			76,531		7			(362,778)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/24/2021	11/30/2022	27,851		292.99	120,000			18,832		3			(89,266)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/24/2021	11/24/2026	400,000		287.24	35,320			29,309		11,600			(5,304)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	11/24/2021	11/24/2028	400,000		287.24	53,080			46,632		23,560			(5,689)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/24/2021	11/24/2023	2,351		375.97	38,250			21,927		1,122			(14,403)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/24/2021	11/30/2022	7,574		390.52	43,210			6,781		1			(32,143)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/24/2021	11/30/2022	4,963		384.01	41,800			6,560		1			(31,094)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/24/2021	11/30/2022	16,977		383.24	148,850			23,359		2			(110,727)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/24/2021	11/30/2022	2,873		386.31	21,230			3,332		0			(15,793)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/24/2021	11/30/2022	37,099		367.58	161,130			25,286		4			(119,862)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/24/2021	11/30/2022	35,400		359.46	255,000			40,017		67			(189,691)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	11/24/2021	11/30/2022	11,328		352.75	65,600			10,295		693			(48,799)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	11/24/2021	11/24/2023	10,198		568.72	190,080			108,963		62,457			(71,574)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/24/2021	11/30/2022	1,812		2,895.98	114,348			17,945		362			(85,062)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/24/2021	11/30/2022	383		2,987.82	21,186			3,325		36			(15,760)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	11/24/2021	11/30/2022	174		2,961.99	14,560			2,285		26			(10,831)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/06/2022	3,420		1,036.57	64,750			11,259		0			(48,298)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/06/2022	880		1,025.31	20,970			3,646		0			(15,642)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/01/2023	1,759		1,020.20	65,700			38,301		552			(24,739)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/06/2022	226		35,825.20	162,470			28,251		0			(121,188)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/06/2022	32		37,050.00	11,990			2,085					(8,943)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/06/2022	29		36,743.80	12,900			2,243					(9,622)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/06/2022	35		33,953.99	23,280			4,048					(17,365)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/06/2022	15		34,464.32	10,700			1,861					(7,981)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2021	12/06/2022	6,000		15,877.72	79,800			13,876		1			(59,524)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2021	12/06/2022	600		15,877.72	6,600			1,148		0			(4,923)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/01/2021	12/06/2022	700		15,877.72	6,930			1,205		0			(5,169)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/06/2022	512		2,287.00	34,100			5,929		0			(25,436)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/06/2022	326		2,381.48	12,460			2,167		0			(9,294)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/06/2022	233		2,441.61	6,050			1,052		0			(4,513)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	12/01/2021	12/06/2022	233		2,108.76	9,250			1,608		0			(6,900)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/01/2021	12/01/2023	5,236		382	67,200			39,175		1,340			(25,304)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/01/2021	12/06/2022	9,424		388.49	59,400			10,329		1			(44,307)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/01/2021	12/06/2022	10,209		383.91	83,850			14,580		1			(62,545)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/01/2021	12/06/2022	18,063		381.23	171,810			29,875		2			(128,155)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/01/2021	12/06/2022	1,832		382.38	16,380			2,848		0			(12,218)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/01/2021	12/06/2022	53,838		358.6	232,500			40,427		1,787			(173,425)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/01/2021	12/06/2022	49,207		351.35	346,800			60,302		23,029			(258,683)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/01/2021	12/06/2022	3,184		356.19	16,280			2,831		281			(12,143)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	12/01/2021	12/06/2022	1,088		2,773.76	90,480			15,733		0			(67,490)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	12/01/2021	12/06/2022	338		2,936.30	12,060			2,097		0			(8,996)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	12/01/2021	12/06/2022	188		2,914.98	7,550			1,313		0			(5,632)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	12/01/2021	12/06/2022	188		2,656.52	9,850			1,713		0			(7,347)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	12/01/2021	12/06/2022	188		2,699.15	9,850			1,713		0			(7,347)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CSIDV-	12/01/2021	12/06/2022	225		2,707.15	13,560			2,358		0			(10,115)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	12/02/2021	12/07/2022	3,900		1.01	109,200			19,280		518			(81,454)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	12/02/2021	12/07/2022	974		4,108.02	116,400			20,551		676			(86,824)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	12/02/2021	12/07/2022	146		4,255.90	7,920			1,398		26			(5,908)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	12/02/2021	12/07/2022	16,945		166.06	32,200			5,685		8,722			(24,018)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2021	12/07/2022	286		34,778.34	253,143			44,694		1,984			(188,823)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2021	12/07/2022	78		35,609.70	49,437			8,728		206			(36,876)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2021	12/07/2022	23		34,743.70	19,872			3,509		164			(14,823)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/02/2021	12/07/2022	5,900		15,990.76	77,880			13,750		1			(58,092)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/02/2021	12/07/2022	600		15,990.76	6,540			1,155		0			(4,878)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2021	12/07/2022	513		16,134.67	181,138			31,981		85			(135,113)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2021	12/07/2022	88		16,646.38	25,200			4,449		7			(18,797)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2021	12/07/2022	31		16,454.49	13,465			2,377		4			(10,044)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2021	12/07/2022	2,221		2,226.18	124,068			21,905		897			(92,544)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2021	12/07/2022	499		2,285.76	22,539			3,979		110			(16,812)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/02/2021	12/01/2023	16,085		284.55	162,380			94,788		758			(61,228)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/02/2021	12/07/2022	36,365		285.41	254,800			44,986		4			(190,059)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/02/2021	12/07/2022	29,022		291.41	127,820			22,567		3			(95,343)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/02/2021	12/02/2026	1,200,000		285.98	106,440			88,795		35,160			(15,984)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/02/2021	12/01/2028	1,100,000		285.98	147,290			129,855		65,340			(15,793)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/02/2021	12/07/2022	9,430		388.27	60,840			10,742		1			(45,381)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/02/2021	12/07/2022	10,215		383.68	85,410			15,080		1			(63,708)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/02/2021	12/07/2022	18,073		381.01	175,260			30,943		2			(130,729)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/02/2021	12/01/2023	5,501		381.78	72,870			42,537		2,919			(27,477)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	12/02/2021	12/07/2022	53,104		361.96	220,335			38,901		1,439			(164,351)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	12/02/2021	12/07/2022	48,798		354.29	340,170			60,059		16,704			(253,737)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	12/02/2021	12/07/2022	14,352		347.33	85,500			15,095		12,181			(63,776)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/02/2021	12/07/2022	3,732		348.37	19,630			3,466		3,711			(14,642)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	12/02/2021	12/01/2023	12,739		554.88	229,680			134,074		118,898			(86,605)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2021	12/07/2022	2,667		2,737.29	201,918			35,650		3,472			(150,613)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2021	12/07/2022	402		2,841.30	17,578			3,103		161			(13,112)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/02/2021	12/07/2022	183		2,860.46	9,750			1,721		75			(7,273)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/08/2021	12/13/2022	280		38,472.11	122,000			23,497		0			(91,001)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/08/2021	12/13/2022	53		38,865.41	18,620			3,586		0			(13,889)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/08/2021	12/13/2022	42		39,330.22	11,400			2,196					(8,503)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/08/2021	12/13/2022	20		36,541.35	10,780			2,076					(8,041)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/08/2021	12/13/2022	20		35,432.95	13,370			2,575					(9,973)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/08/2021	12/13/2022	6,800		16,394.34	93,160			17,942		1			(69,489)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/08/2021	12/13/2022	800		16,394.34	9,920			1,911		0			(7,399)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/08/2021	12/13/2022	308		2,596.55	6,090			1,173		0			(4,543)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/08/2021	12/13/2022	220		2,619.27	3,750			722		0			(2,797)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2022	1,651		1,052.58	26,520			5,108		0			(19,782)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2022	2,233		1,025.81	61,410			11,827		0			(45,807)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2023	777		1,029.93	27,360			16,285		81			(10,232)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2023	4,682		384.85	44,640			26,570		2,562			(16,694)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2022	9,884		391.77	64,600			12,442		1			(48,186)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2022	8,323		387.54	68,800			13,251		1			(51,319)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2022	19,768		384.08	196,080			37,764		2			(146,259)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/08/2021	12/13/2022	1,821		383.31	18,760			3,613		0			(13,993)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2021	12/13/2022	55,696		367.04	217,560			41,901		100			(162,281)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2021	12/13/2022	56,832		359.65	384,000			73,957		2,256			(286,431)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/08/2021	12/13/2022	3,126		365.98	13,310			2,563		9			(9,928)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/08/2021	12/13/2022	1,100		3,029.42	56,110			10,807		0			(41,853)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/08/2021	12/13/2022	319		3,161.87	7,470			1,439		0			(5,572)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/08/2021	12/13/2022	248		3,195.69	4,690			903		0			(3,498)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	12/09/2021	12/14/2022	3,100		1	90,210			17,615		442			(67,289)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	12/09/2021	12/14/2022	800		1	26,800			5,233		122			(19,990)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/09/2021	12/14/2022	832		4,309.29	93,450			18,248		348			(69,706)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	12/09/2021	12/14/2022	3,014		169.36	5,250			1,025		1,065			(3,916)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/09/2021	12/14/2022	291		36,004.97	265,616			51,867		853			(198,126)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/09/2021	12/14/2022	50		36,827.33	34,434			6,724		56			(25,685)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/09/2021	12/14/2022	28		37,864.21	16,460			3,214		11			(12,278)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/09/2021	12/14/2022	6,900		16,149.57	94,530			18,459		1			(70,511)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/09/2021	12/14/2022	800		16,149.57	10,000			1,953		0			(7,459)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/09/2021	12/14/2022	477		16,004.22	201,817			39,409		77			(150,538)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/09/2021	12/14/2022	87		16,730.95	28,868			5,637		4			(21,533)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/09/2021	12/14/2022	37		16,892.45	13,098			2,558		1			(9,770)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/09/2021	12/14/2022	2,342		2,233.52	119,652			23,364		789			(89,250)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/09/2021	12/14/2022	586		2,315.67	23,114			4,513		80			(17,241)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/09/2021	12/14/2022	405		2,317.89	18,423			3,597		60			(13,742)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/09/2021	12/13/2023	32,701		287.16	313,020			186,555		634			(117,222)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/09/2021	12/14/2022	44,181		288.6	274,320			53,566		4			(204,619)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/09/2021	12/14/2022	27,135		292.91	120,120			23,456		3			(89,599)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/09/2021	12/09/2026	1,600,000		287.45	141,600			118,660		46,240			(21,263)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/09/2021	12/08/2028	300,000		287.45	40,050			35,417		17,640			(4,294)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/09/2021	12/13/2023	4,690		384.16	58,500			34,865		991			(21,907)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/09/2021	12/14/2022	9,901		391.07	58,140			11,353		1			(43,367)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/09/2021	12/14/2022	8,077		386.85	61,070			11,925		1			(45,553)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/09/2021	12/14/2022	19,803		383.01	186,200			36,359		2			(138,889)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/09/2021	12/14/2022	55,719		366.89	229,320			44,779		6			(171,053)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/09/2021	12/14/2022	56,572		359.5	374,120			73,054		866			(279,061)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/09/2021	12/14/2022	12,508		351.06	81,400			15,895		3,401			(60,717)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/09/2021	12/14/2022	3,411		353.17	16,320			3,187		952			(12,173)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/09/2021	12/13/2023	11,403		565.11	210,000			125,157		82,731			(78,642)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/09/2021	12/14/2022	1,944		2,796.76	115,182			22,492		1,746			(85,916)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/09/2021	12/14/2022	468		2,902.29	20,410			3,985		167			(15,224)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/09/2021	12/14/2022	216		2,852.30	15,954			3,115		157			(11,900)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/15/2021	12/20/2022	303		37,328.59	269,230			56,891		0			(200,822)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/15/2021	12/20/2022	17		36,178.92	10,920			2,308					(8,145)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2022	6,600		16,289.59	90,420			19,107		1			(67,445)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/15/2021	12/20/2022	70		38,981.26	28,000			5,917		0			(20,886)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/15/2021	12/20/2022	14		40,095.01	3,100			655					(2,312)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/15/2021	12/20/2023	4,166		384.46	53,760			32,502		874			(20,105)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/15/2021	12/20/2022	11,977		392.53	69,000			14,580		1			(51,468)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/15/2021	12/20/2022	2,604		379.85	30,100			6,360		0			(22,452)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/15/2021	12/20/2022	19,787		384.08	183,920			38,864		2			(137,188)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	12/15/2021	12/20/2022	1,301		2,907.74	100,440			21,224		0			(74,919)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	12/15/2021	12/20/2022	542		3,057.14	18,750			3,962		0			(13,986)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	12/15/2021	12/20/2022	217		2,996.28	10,620			2,244		0			(7,922)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	12/15/2021	12/20/2022	361		2,780.48	19,300			4,078		0			(14,396)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	12/15/2021	12/20/2022	181		2,777.71	8,850			1,870		0			(6,601)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2022	1,000		16,289.59	11,400			2,409		0			(8,503)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2022	700		16,289.59	7,210			1,524		0			(5,378)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	12/15/2021	12/20/2022	592		2,368.63	32,474			6,862		0			(24,223)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	12/15/2021	12/20/2022	319		2,364.24	17,913			3,785		0			(13,362)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	12/15/2021	12/20/2022	228		2,531.07	4,965			1,049		0			(3,703)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	12/15/2021	12/20/2022	273		2,221.55	8,484			1,793		0			(6,328)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	12/15/2021	12/20/2022	228		2,223.74	7,450			1,574		0			(5,557)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	12/15/2021	12/20/2022	64,216		368.9	298,680			63,114		572			(222,789)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	12/15/2021	12/20/2022	57,738		361.8	412,050			87,071		4,602			(307,353)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	12/15/2021	12/20/2022	3,380		370.67	13,920			2,941		16			(10,383)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2022	3,115		1,048.01	55,360			11,698		0			(41,294)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2022	1,557		1,029.46	40,160			8,486		0			(29,956)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/15/2021	12/20/2023	2,434		1,030.50	85,000			51,389		262			(31,788)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	12/16/2021	12/21/2022	3,800		0.99	111,340			23,825		965			(83,050)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	12/16/2021	12/21/2022	500		1.03	3,350			717		16			(2,499)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	12/16/2021	12/21/2022	928		4,109.42	116,610			24,953		1,167			(86,981)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	12/16/2021	12/21/2022	143		4,227.08	4,800			1,027		36			(3,580)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	279		35,825.84	215,400			46,092		1,263			(160,670)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	59		36,974.56	38,451			8,228		85			(28,681)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	20		37,836.11	8,848			1,893		10			(6,600)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/16/2021	12/21/2022	6,600		15,863.94	89,760			19,207		1			(66,953)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/16/2021	12/21/2022	1,100		15,863.94	12,430			2,660		0			(9,272)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	511		16,165.35	180,144			38,548		172			(134,372)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	76		16,308.13	21,588			4,619		19			(16,103)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	32		16,863.36	8,600			1,840		4			(6,415)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	1,719		2,184.74	78,070			16,706		1,431			(58,233)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	372		2,255.77	9,008			1,928		116			(6,719)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	279		2,242.85	9,966			2,133		132			(7,434)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	2,197		2,756.08	137,160			29,350		3,569			(102,309)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	403		2,829.83	14,960			3,201		264			(11,159)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/16/2021	12/21/2022	293		2,898.12	9,488			2,030		114			(7,077)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	12/16/2021	12/20/2023	12,297		577.52	225,060			136,247		64,565			(84,282)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/16/2021	12/21/2022	14,600		355.45	93,600			20,029		1,603			(69,817)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/16/2021	12/21/2022	5,335		354.03	41,990			8,985		1,855			(31,321)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/16/2021	12/21/2022	11,914		394.58	69,000			14,765		1			(51,468)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/16/2021	12/21/2022	2,849		381.84	33,220			7,109		1			(24,779)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/16/2021	12/21/2022	19,426		385.7	186,000			39,801		2			(138,740)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/16/2021	12/20/2023	4,403		386.08	59,160			35,814		1,677			(22,155)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	12/16/2021	12/21/2022	64,015		369.7	296,400			63,425		70			(221,089)				
000000000		EX5	Equity/Index	JPMDV-	12/16/2021	12/21/2022	57,557			436,650			93,436		1,226							
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/16/2021	12/21/2022	42,228		288.9	286,700			61,349		4			(213,853)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/16/2021	12/21/2022	27,691		296.12	106,400			22,768		3			(79,365)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/16/2021	12/20/2023	30,460		288.61	293,040			177,400		694			(109,740)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/16/2021	12/16/2026	1,500,000		288.9	133,050			111,996		42,900			(19,979)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/16/2021	12/15/2028	500,000		288.9	66,900			59,341		29,200			(7,173)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/22/2021	12/29/2022	213		37,434.32	148,200			34,708		0			(109,945)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	12/22/2021	12/29/2022	495		2,221.90	62,392			14,612		0			(46,287)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	12/22/2021	12/29/2022	270		2,439.64	10,932			2,560		0			(8,110)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	12/22/2021	12/29/2022	225		2,164.13	9,990			2,340		0			(7,411)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/29/2022	2,716		1,044.20	53,200			12,459		0			(39,467)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/29/2022	2,037		1,026.67	55,860			13,082		0			(41,441)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/29/2023	873		1,016.36	36,990			22,749		208			(13,796)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/22/2021	12/29/2022	50		38,149.40	24,300			5,691		0			(18,027)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/22/2021	12/29/2022	14		37,827.61	8,000			1,874					(5,935)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/22/2021	12/29/2022	25		35,503.61	16,380			3,836					(12,152)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/22/2021	12/29/2022	14		35,753.89	7,150			1,675					(5,304)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/22/2021	12/29/2022	14		37,148.29	7,250			1,698					(5,379)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/22/2021	12/29/2022	1,008		2,901.50	82,600			19,345		0			(61,278)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/22/2021	12/29/2022	252		2,973.69	14,420			3,377		0			(10,698)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/22/2021	12/29/2022	180		3,029.22	7,650			1,792		0			(5,675)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/22/2021	12/29/2022	37,723		369.07	176,880			41,425		4			(131,222)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/22/2021	12/29/2022	216		2,726.58	8,820			2,066		0			(6,543)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/22/2021	12/29/2022	51,799		361.61	384,560			90,063		772			(285,294)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/29/2022	4,400		16,180.14	62,480			14,633		0			(46,352)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/22/2021	12/29/2022	4,786		369.07	22,440			5,255		0			(16,648)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/22/2021	12/29/2022	2,534		372.27	9,630			2,255		0			(7,144)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/29/2022	500		16,180.14	5,900			1,382		0			(4,377)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/22/2021	12/29/2022	600		16,180.14	6,420			1,504		0			(4,763)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/22/2021	12/29/2023	1,689		361.97	23,160			14,244		12,652			(8,638)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2021	12/29/2023	5,697		385.41	77,880			47,897		1,848			(29,046)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2021	12/29/2022	8,545		393.14	54,780			12,829		1			(40,640)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2021	12/29/2022	2,330		388.11	19,800			4,637		0			(14,689)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/22/2021	12/29/2022	21,751		385.8	209,160			48,985		2			(155,170)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	12/23/2021	12/29/2022	2,200		1	64,240			15,083		406			(47,787)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/23/2021	12/29/2022	4,500		16,308.21	63,900			15,003		0			(47,534)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/23/2021	12/29/2022	680		4,176.27	101,500			23,831		1,240			(75,504)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/23/2021	12/29/2022	117		4,410.89	10,100			2,371		54			(7,513)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2022	184		36,274.11	157,740			37,035		741			(117,341)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/23/2021	12/29/2022	500		16,308.21	5,900			1,385		0			(4,389)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2022	39		37,891.89	21,840			5,128		40			(16,246)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2022	294		16,683.29	86,400			20,285		34			(64,272)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2022	17		37,244.78	13,080			3,071		32			(9,730)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2022	61		16,976.84	18,100			4,250		5			(13,464)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2022	37		16,389.75	16,020			3,761		8			(11,917)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2022	1,383		2,241.57	84,940			19,943		828			(63,186)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/23/2021	12/29/2023	18,026		287.32	180,440			111,120		431			(67,388)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/23/2021	12/29/2022	62,743		288.76	416,300			97,741		6			(309,680)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/23/2021	12/29/2022	24,265		293.95	107,800			25,310		2			(80,191)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2022	312		2,313.30	12,460			2,925		79			(9,269)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/23/2021	12/22/2028	800,000		288.47	107,120			95,305		46,800			(11,486)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2022	223		2,279.68	11,500			2,700		88			(8,555)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	12/23/2021	12/29/2023	5,946		385.65	82,800			50,990		1,882			(30,923)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/23/2021	12/29/2022	8,531		393.38	56,430			13,249		1			(41,977)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/23/2021	12/29/2022	2,327		388.35	20,430			4,797		0			(15,198)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	12/23/2021	12/29/2022	21,458		386.03	212,480			49,887		2			(158,061)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/23/2021	12/29/2022	37,970		369.05	187,650			44,057		4			(139,590)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/23/2021	12/29/2022	52,034		361.58	399,600			93,820		900			(297,257)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/23/2021	12/29/2022	13,219		354.11	81,310			19,090		1,993			(60,485)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/23/2021	12/29/2022	2,250		351.62	15,120			3,550		1,682			(11,248)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	12/23/2021	12/29/2023	8,607		589.47	122,820			75,636		31,935			(45,869)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARDV-	12/23/2021	12/29/2022	10,653		168.29	25,740			6,043		6,057			(19,148)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/23/2021	12/29/2022	1,466		2,756.67	118,941			27,925		3,288			(88,479)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/23/2021	12/29/2022	358		2,902.06	18,250			4,285		242			(13,576)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2021	01/04/2023	249		38,531.99	134,680			33,775		0			(100,187)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2021	01/04/2023	52		39,407.72	17,100			4,288		0			(12,720)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2021	01/04/2023	14		38,240.08	8,650			2,169					(6,435)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2021	01/04/2023	25		36,379.16	16,110			4,040					(11,984)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	12/29/2021	01/04/2023	14		36,087.25	9,500			2,382					(7,067)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2021	01/04/2023	4,800		16,491.01	68,160			17,093		0			(50,703)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2021	01/04/2023	800		16,491.01	12,400			3,110		0			(9,224)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2021	01/04/2023	600		16,491.01	6,360			1,595		0			(4,731)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/29/2021	01/04/2023	267		2,381.94	15,060			3,777		0			(11,203)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/29/2021	01/04/2023	445		2,503.40	11,500			2,884		0			(8,555)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/29/2021	01/04/2023	222		2,449.42	8,200			2,056		0			(6,100)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/29/2021	01/04/2023	3,393		1,048.05	59,850			15,009		0			(44,522)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/29/2021	01/04/2023	5,816		1,025.36	163,200			40,928		1			(121,402)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/29/2021	12/29/2023	1,066		1,034.64	35,860			22,260		116			(13,503)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2021	01/04/2023	5,685		394.36	35,640			8,938		1			(26,512)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2021	01/04/2023	5,168		387.78	47,000			11,787		1			(34,963)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2021	01/04/2023	24,547		386.24	242,250			60,752		5			(180,206)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2021	01/04/2023	2,584		383.14	29,900			7,498		2			(22,242)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GSIDV-	12/29/2021	12/29/2023	7,235		384.69	106,680			66,222		4,148			(40,170)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/29/2021	01/04/2023	948		3,021.54	57,510			14,422		0			(42,781)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	12/29/2021	01/04/2023	386		3,129.76	12,980			3,255		0			(9,656)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2021	01/04/2023	51,882		371.76	267,840			67,169		877			(199,242)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2021	01/04/2023	36,262		365.67	267,800			67,159		3,061			(199,213)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/29/2021	01/04/2023	1,674		367.82	10,920			2,739		82			(8,123)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	12/30/2021	01/05/2023	5,200		0.98	167,960			42,569		1,334			(124,943)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/30/2021	01/05/2023	999		4,306.07	122,550			31,060		773			(91,163)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/30/2021	01/05/2023	116		4,310.37	8,450			2,142		62			(6,286)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	12/30/2021	01/05/2023	14,723		169.29	37,000			9,378		9,000			(27,524)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	198		36,543.67	167,976			42,573		903			(124,955)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	52		37,308.03	39,349			9,973		122			(29,271)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	27		36,398.08	30,220			7,659		159			(22,480)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/30/2021	01/05/2023	4,900		16,429.10	70,560			17,883		0			(52,489)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	12/30/2021	01/05/2023	900		16,429.10	14,130			3,581		0			(10,511)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	317		16,494.81	134,212			34,016		145			(99,838)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	61		17,102.69	16,550			4,195		11			(12,311)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	30		17,053.40	13,165			3,337		8			(9,793)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	1,912		2,253.29	99,416			25,197		1,332			(73,954)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	356		2,320.75	16,384			4,152		153			(12,188)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/30/2021	12/29/2023	28,705		287.69	292,160			181,602		695			(110,164)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/30/2021	01/05/2023	72,282		287.11	564,300			143,021		7			(419,775)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/30/2021	01/05/2023	22,134		295.21	94,080			23,844		2			(69,985)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	12/30/2021	12/30/2026	2,400,000		289.14	212,400			180,391		68,640			(31,895)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/30/2021	12/29/2023	7,483		385.61	107,590			66,876		1,502			(40,569)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/30/2021	01/05/2023	5,419		395.29	33,810			8,569		1			(25,151)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/30/2021	01/05/2023	4,903		388.71	44,080			11,172		0			(32,790)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/30/2021	01/05/2023	24,513		387.16	238,450			60,435		2			(177,380)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	12/30/2021	01/05/2023	2,322		383.67	26,910			6,820		0			(20,018)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	51,627		371.23	271,950			68,925		1,100			(202,300)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	36,558		365.5	269,860			68,395		3,422			(200,745)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	9,488		356.9	52,700			13,357		2,172			(39,203)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	1,953		357.62	14,980			3,797		439			(11,143)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	12/29/2023	11,256		586.36	201,910			125,504		49,599			(76,133)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	1,796		2,850.68	119,595			30,311		2,164			(88,965)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	317		2,918.83	18,918			4,795		245			(14,073)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	12/30/2021	01/05/2023	247		2,927.34	16,835			4,267		204			(12,523)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2022	01/10/2023	214		38,191.05		133,380		35,673		0			(97,707)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2022	01/10/2023	74		39,028.42		28,620		7,655		0			(20,965)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2022	01/10/2023	14		40,011.41		2,950		789					(2,161)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2022	01/10/2023	27		36,334.29		14,200		3,798					(10,402)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2022	01/10/2023	547		2,303.69		35,160		9,404		0			(25,756)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2022	01/10/2023	456		2,435.33		12,600		3,370		0			(9,230)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	01/05/2022	01/10/2023	319		2,187.41		11,970		3,201		0			(8,769)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	01/10/2023	4,026		1,035.70		68,470		18,313		0			(50,157)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	01/10/2023	3,437		1,021.44		79,450		21,249		2			(58,201)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/05/2022	01/05/2024	982		1,014.31		36,000		22,687		266			(13,313)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	6,510		392.05		38,500		10,297		1			(28,203)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	4,167		387.06		32,960		8,815		0			(24,145)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	13,542		383.22		131,560		35,186		11			(96,374)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	1,563		383.99		14,580		3,899		1			(10,681)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/05/2024	3,646		382.84		50,680		31,939		2,164			(18,741)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	33,358		369.93		152,320		40,739		177			(111,581)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	44,571		364.22		303,690		81,223		1,631			(222,467)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/05/2022	01/10/2023	2,523		368.5		12,870		3,442		22			(9,428)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/05/2022	01/10/2023	1,000		2,907.51		81,760		21,867		0			(59,893)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/05/2022	01/10/2023	393		3,027.95		16,500		4,413		0			(12,087)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/05/2022	01/10/2023	321		3,106.38		8,280		2,215		0			(6,065)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/05/2022	01/10/2023	250		2,792.66		11,760		3,145		0			(8,615)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2022	01/10/2023	5,400		15,771.78		76,140		20,364		1			(55,776)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/05/2022	01/10/2023	700		15,771.78		9,870		2,640		0			(7,230)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	01/06/2022	01/11/2023	2,400		1		68,160		18,412		618			(49,748)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	01/06/2022	01/11/2023	1,000		1.04		23,000		6,213		127			(16,787)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/06/2022	01/11/2023	763		4,316.16		106,590		28,793		1,018			(77,797)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARDV-	01/06/2022	01/11/2023	13,773		165.15		34,500		9,319		12,298			(25,181)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	259		36,417.65		230,300		62,211		1,515			(168,089)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	63		36,888.72		44,620		12,053		234			(32,567)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	19		38,048.29		14,140		3,820		35			(10,320)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	01/06/2022	01/11/2023	5,500		15,765.36		75,900		20,503		1			(55,397)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	01/06/2022	01/11/2023	700		15,765.36		9,660		2,609		0			(7,051)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	400		15,954.54		158,760		42,886		332			(115,874)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	89		16,427.50		34,860		9,417		40			(25,443)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	38		16,790.10		10,140		2,739		9			(7,401)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	1,858		2,243.88		89,380		24,144		1,364			(65,236)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	453		2,316.69		20,300		5,484		188			(14,816)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	272		2,265.94		13,080		3,533		169			(9,547)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	1,705		2,831.69		123,840		33,453		2,640			(90,387)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	391		2,961.18		22,770		6,151		235			(16,619)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/06/2022	01/11/2023	178		2,947.10		11,950		3,228		128			(8,722)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/06/2022	01/06/2027	1,600,000		283.83		141,120		120,385		48,000			(20,736)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/06/2022	01/05/2029	300,000		283.83		39,750		35,579		18,030			(4,171)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/06/2022	12/06/2022	2,819		282.12		20,240		3,861		0			(16,379)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/06/2022	01/11/2023	54,258		282.98		383,460		103,583		5			(279,877)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/06/2022	01/11/2023	22,196		290.07		90,090		24,336		2			(65,754)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/06/2022	01/05/2024	24,310		283.26		231,840		146,301		1,976			(85,539)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/05/2024	3,930		380.89		53,250		33,603		2,796			(19,647)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	6,550		390.43		36,250		9,792		1			(26,458)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	4,454		385.09		34,000		9,184		2			(24,816)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	13,887		381.27		130,910		35,363		24			(95,548)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	33,376		369.73		155,890		42,110		190			(113,780)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	44,594		364.39		303,690		82,035		1,601			(221,655)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	11,780		355.83		65,100		17,585		2,051			(47,515)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/06/2022	01/11/2023	2,244		356.54		12,080		3,263		738			(8,817)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/06/2022	01/05/2024	4,836		569.84		107,640		67,925		35,380			(39,715)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/12/2024	1,767		1,017.72		61,920		39,607		463			(22,313)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/18/2023	3,926		1,020.77		94,000		27,082		3			(66,918)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/12/2022	01/18/2023	2,847		1,040.13		45,820		13,201		0			(32,619)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	212		37,705.64		151,690		43,703		0			(107,987)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	41		38,141.12		23,250		6,699					(16,551)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	30		39,157.25		9,130		2,630					(6,500)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	22		36,181.44		10,320		2,973					(7,347)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	01/12/2022	01/18/2023	5,700		15,905.10		74,670		21,513		1			(53,157)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	01/12/2022	01/18/2023	800		15,905.10		11,440		3,296		0			(8,144)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	01/12/2022	01/18/2023	500		15,905.10		5,350		1,541		0			(3,809)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/12/2022	01/18/2023	551		2,319.67		27,960		8,056		0			(19,904)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/12/2022	01/18/2023	414		2,437.18		9,360		2,697		0			(6,663)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/12/2022	01/18/2023	414		2,432.83		9,630		2,774		0			(6,856)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	1,036		2,941.52		70,470		20,303		0			(50,167)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	393		3,056.27		13,860		3,993		0			(9,867)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	286		3,036.68		11,360		3,273		0			(8,087)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	179		2,877.15		5,300		1,527		0			(3,773)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/12/2022	01/18/2023	179		2,818.38		7,850		2,262		0			(5,588)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/12/2024	4,167		383.95		55,200		35,309		2,297			(19,891)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	3,907		390.86		24,600		7,087		0			(17,513)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	2,344		378.57		28,620		8,246		12			(20,374)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	14,585		382.8		143,920		41,465		19			(102,455)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	1,563		383.95		14,520		4,183		1			(10,337)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/12/2024	1,687		361.32		24,780		15,850		13,881			(8,930)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	28,119		366.65		144,000		41,488		680			(102,512)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	37,679		363.45		242,540		69,878		2,423			(172,662)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/12/2022	01/18/2023	1,687		370.92		6,240		1,798		9			(4,442)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	01/13/2022	01/19/2023	3,500		1.01		103,950		30,226		1,282			(73,724)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/13/2022	01/19/2023	834		4,294.32		108,720		31,613		768			(77,107)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/13/2022	01/19/2023	139		4,402.21		9,720		2,826		51			(6,894)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	263		36,474.75		219,450		63,811		1,953			(155,639)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	66		37,124.80		53,040		15,423		320			(37,617)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	25		37,991.52		12,960		3,768		55			(9,192)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	01/13/2022	01/19/2023	5,700		15,495.62		73,530		21,381		1			(52,149)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	01/13/2022	01/19/2023	800		15,495.62		11,360		3,303		0			(8,057)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	381		15,526.61		161,070		46,835		849			(114,235)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	90		16,146.43		34,440		10,014		88			(24,426)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	32		15,774.54		8,200		2,384		38			(5,816)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	1,852		2,196.14		84,400		24,541		2,384			(59,859)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	509		2,254.45		14,300		4,158		301			(10,142)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	01/13/2022	01/19/2023	232		2,273.88		9,850		2,864		165			(6,986)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/13/2022	01/19/2023	4,114		176.96		8,400		2,443		1,416			(5,957)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/13/2022	01/19/2023	52,076		285.05		325,600		94,677		5			(230,924)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/13/2022	01/19/2023	30,964		294.14		90,640		26,356		3			(64,284)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/13/2022	01/12/2024	33,427		286.18		279,300		178,893		1,354			(100,407)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/13/2022	01/13/2027	1,100,000		284.2		96,800		82,941		32,890			(13,859)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/13/2022	01/12/2029	200,000		284.2		26,460		23,755		12,000			(2,705)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/13/2022	01/19/2023	3,917		389.8		24,300		7,066		0			(17,234)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/13/2022	01/19/2023	2,350		377.16		28,890		8,401		7			(20,490)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/13/2022	01/19/2023	14,886		381.37		148,200		43,093		9			(105,107)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/13/2022	01/19/2023	1,828		382.52		17,080		4,966		0			(12,114)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	01/13/2022	01/12/2024	3,917		382.52		51,150		32,762		1,207			(18,388)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/13/2022	01/19/2023	2,078		2,833.63		133,458		38,806		3,781			(94,652)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/13/2022	01/19/2023	501		2,850.38		35,378		10,287		906			(25,091)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/19/2023	27,874		365.82		154,440		44,907		5,363			(109,533)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/19/2023	37,729		362.98		249,240		72,473		12,594			(176,767)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/13/2022	01/19/2023	9,291		355.16		46,530		13,530		3,998			(33,000)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/13/2022	01/12/2024	5,803		566.83		128,340		82,202		47,480			(46,138)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/19/2024	1,500		998.9		51,450		33,396		984			(18,054)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/19/2022	01/24/2023	2,400		1,014.89		43,440		13,244		6			(30,196)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	214		36,499.85		159,750		48,705		0			(111,045)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	51		36,955.22		29,700		9,055		0			(20,645)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	14		38,531.51		2,800		854					(1,946)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	23		34,958.59		14,880		4,537					(10,343)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	14		35,098.70		14,200		4,329					(9,871)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	5,200		15,047.84		66,560		20,293		1			(46,267)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	800		15,047.84		11,200		3,415		0			(7,785)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/19/2022	01/24/2023	485		2,211.30		26,300		8,018		0			(18,282)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/19/2022	01/24/2023	242		2,256.68		9,900		3,018		0			(6,882)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/19/2022	01/24/2023	339		2,139.10		8,540		2,604		0			(5,936)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/19/2022	01/24/2023	291		2,066.90		10,500		3,201		0			(7,299)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/19/2024	1,578		380.49		20,160		13,086		960			(7,074)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	4,999		384.29		36,480		11,122		4			(25,358)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	6,840		382.77		54,600		16,647		10			(37,953)				
S&P MARC 5%		EX5	Equity/Index	BOADV-		01/24/2023	23,151				221,760		67,611		90			(154,149)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	01/19/2022	01/24/2023	2,368		378.21		24,120		7,354		12			(16,766)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/19/2022	01/24/2023	22,703		366.47		101,600		30,976		4,643			(70,624)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/19/2022	01/24/2023	53,352		360.12		357,200		108,905		34,236			(248,295)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/19/2022	01/24/2023	2,838		365.06		13,900		4,238		760			(9,662)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/19/2022	01/24/2023	968		2,840.22		68,900		21,007		0			(47,893)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/19/2022	01/24/2023	335		2,899.33		17,640		5,378		0			(12,262)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/19/2022	01/24/2023	186		2,687.06		10,900		3,323		0			(7,577)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/20/2022	01/25/2023	2,400		1		67,200		20,668		3,680			(46,532)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/20/2022	01/25/2023	700		1.04		10,220		3,143		342			(7,077)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	01/20/2022	01/25/2023	698		4,334.00		80,700		24,820		557			(55,880)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	01/20/2022	01/25/2023	116		4,316.80		10,050		3,091		85			(6,959)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/20/2022	01/25/2023	13,982		170.27		33,840		10,408		8,556			(23,432)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/20/2022	01/25/2023	219		34,888.96		148,960		45,814		5,429			(103,146)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	01/20/2022	01/25/2023	49		36,347.01		27,200		8,366		394			(18,834)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	5,300		14,846.46		67,310		20,702		1			(46,608)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	900		14,846.46		12,510		3,848		0			(8,662)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	344		15,054.31		118,167		36,343		1,811			(81,824)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	54		15,900.55		10,760		3,309		79			(7,451)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	1,235		2,056.42		55,650		17,116		5,616			(38,534)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	395		2,119.16		15,600		4,798		1,079			(10,802)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/20/2022	01/19/2024	29,732		279.71		262,280		170,472		4,668			(91,808)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/20/2022	01/25/2023	24,717		276.64		193,200		59,420		2			(133,780)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/20/2022	01/25/2023	22,210		285.85		84,320		25,933		2			(58,387)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	5,007		383.23		37,050		11,395		7			(25,655)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	6,852		381.71		55,380		17,033		16			(38,347)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	22,928		378.68		219,240		67,429		151			(151,811)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/19/2024	1,581		379.44		20,580		13,376		1,354			(7,204)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	22,494		365.6		96,380		29,642		1,055			(66,738)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	53,814		359.28		362,880		111,607		14,062			(251,273)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	8,827		350.85		45,260		13,920		5,179			(31,340)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/20/2022	01/25/2023	2,278		350.5		13,440		4,134		3,620			(9,306)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	GSIDV-	01/20/2022	01/19/2024	4,383		550.96		106,490		69,215		53,985			(37,275)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	1,478		2,657.75		103,311		31,774		10,052			(71,537)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	379		2,805.55		14,690		4,518		725			(10,172)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/20/2022	01/25/2023	265		2,760.68		13,027		4,007		783			(9,020)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/20/2022	01/20/2027	800,000		279.15		70,160		60,380		25,360			(9,780)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/20/2022	01/19/2029	600,000		279.15		79,020		71,154		37,380			(7,866)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/31/2023	2,334		964.66		56,580		18,309		777			(38,271)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/31/2023	2,334		993.24		48,300		15,630		72			(32,670)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/26/2024	1,319		985.36		43,940		28,936		1,598			(15,004)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2022	01/31/2023	23		34,099.75		13,680		4,427		0			(9,253)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2022	01/31/2023	15		34,270.59		8,900		2,880		0			(6,020)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2022	01/31/2023	18		34,373.09		12,720		4,116		0			(8,604)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2022	01/31/2023	225		35,500.64		220,220		71,263		0			(148,957)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2022	01/31/2023	53		35,739.82		46,440		15,028		0			(31,412)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2022	01/31/2023	26		37,140.71		12,240		3,961					(8,279)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/31/2023	5,200		14,172.76		83,720		27,092		1			(56,628)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/31/2023	600		14,172.76		8,220		2,660		0			(5,560)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/26/2022	01/31/2023	500		14,172.76		5,200		1,683		0			(3,517)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2022	01/31/2023	708		2,055.52		62,020		20,070		1			(41,950)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/26/2022	01/31/2023	455		2,152.36		23,220		7,514		0			(15,706)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/31/2023	5,841		383.06		36,740		11,889		13			(24,851)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/31/2023	10,089		372.52		114,000		36,890		461			(77,110)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/31/2023	1,858		375.91		17,570		5,686		35			(11,884)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/26/2024	4,248		375.91		56,480		37,195		5,065			(19,285)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/31/2023	31,375		361.65		135,160		43,738		5,484			(91,422)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/31/2023	59,584		356.79		368,460		119,233		32,890			(249,227)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/26/2022	01/31/2023	1,362		2,659.46		137,900		44,624		15			(93,276)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/26/2022	01/31/2023	5,757		359.91		28,400		9,190		1,547			(19,210)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/26/2022	01/31/2023	350		2,733.97		25,200		8,155		0			(17,045)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/26/2022	01/31/2023	272		2,787.94		15,050		4,870		0			(10,180)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/26/2022	01/31/2023	234		2,525.84		12,600		4,077		183			(8,523)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/27/2022	02/01/2023	42,150		278.41		256,230		83,601		4			(172,629)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/27/2022	02/01/2023	18,373		283.68		72,930		23,795		2			(49,135)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/27/2022	01/26/2024	38,187		278.96		320,120		211,095		7,504			(109,025)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/27/2022	01/27/2027	2,000,000		277.58		175,000		151,264		65,000			(23,736)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	01/27/2022	01/26/2029	1,300,000		277.58		170,690		154,159		82,160			(16,531)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/27/2022	02/01/2023	3,100		1.02		94,860		30,950		9,908			(63,910)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/27/2022	02/01/2023	884		4,164.04		124,690		40,683		2,389			(84,007)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	MLIDV-	01/27/2022	02/01/2023	119		4,410.95		11,700		3,817		81			(7,883)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	5,867		382.1		34,980		11,413		19			(23,567)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	9,867		371.6		106,560		34,768		590			(71,792)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	01/26/2024	4,534		374.97		58,140		38,339		5,843			(19,801)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	1,867		374.97		16,870		5,504		47			(11,366)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	307		34,707.35		268,800		87,702		11,576			(181,098)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	73		35,595.53		52,500		17,129		1,384			(35,371)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	29		35,732.17		23,000		7,504		537			(15,496)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	2,253		2,620.89		135,660		44,262		22,785			(91,398)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	316		2,719.55		7,040		2,297		863			(4,743)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	277		2,727.14		12,250		3,997		1,292			(8,253)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/27/2022	02/01/2023	5,300		14,003.11		85,330		27,841		1			(57,489)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/27/2022	02/01/2023	600		14,003.11		8,220		2,682		0			(5,538)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/27/2022	02/01/2023	500		14,003.11		5,250		1,713		0			(3,537)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	514		14,157.14		167,040		54,501		9,712			(112,539)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	114		14,871.30		19,360		6,317		589			(13,043)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	01/27/2022	02/01/2023	71		14,899.30		20,000		6,525		523			(13,475)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/27/2022	02/01/2023	2,226		1,995.02		106,941		34,892		19,957			(72,049)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/27/2022	02/01/2023	362		2,029.78		12,278		4,006		1,989			(8,272)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	01/27/2022	02/01/2023	311		2,041.37		11,598		3,784		1,714			(7,814)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	31,365		362.46		131,890		43,032		4,664			(88,858)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	59,565		357.24		368,460		120,218		30,700			(248,242)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	7,482		348.21		36,140		11,791		7,684			(24,349)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	01/27/2022	02/01/2023	3,741		349.95		22,230		7,253		7,393			(14,977)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	01/27/2022	01/26/2024	9,498		562.35		167,090		110,183		90,506			(56,907)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	01/27/2022	02/01/2023	11,933		172.79		25,600		8,353		6,977			(17,247)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/02/2022	02/07/2023	3,949		386.34		24,750		8,486		0			(16,264)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	02/07/2023	7,000		15,139.74		99,400		34,083		1			(65,317)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	02/07/2023	800		15,139.74		11,360		3,895		0			(7,465)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	272		37,125.76		180,420		61,864		0			(118,556)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/02/2022	02/07/2023	1,579		370.77		22,560		7,736		50			(14,824)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/02/2022	02/07/2023	24,218		378.37		238,280		81,703		97			(156,577)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	76		38,052.12		28,890		9,906		0			(18,984)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/02/2022	02/07/2023	1,843		380.26		16,380		5,616		4			(10,764)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	14		38,052.12		5,350		1,834					(3,516)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	02/02/2022	02/02/2024	6,318		380.26		79,200		52,928		2,706			(26,272)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	14		35,664.95		7,500		2,572					(4,928)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	1,052		2,800.82		71,400		24,482		0			(46,918)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	563		2,878.03		24,450		8,384		0			(16,066)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	225		2,979.20		5,040		1,728		0			(3,312)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	263		2,667.70		13,370		4,584		1			(8,786)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	188		2,619.78		9,750		3,343		4			(6,407)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	394		2,206.08		16,160		5,541		0			(10,619)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	591		2,228.40		20,760		7,118		0			(13,642)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	345		2,157.37		19,390		6,649		0			(12,741)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/02/2022	02/07/2023	443		2,033.57		14,040		4,814		4			(9,226)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/02/2022	02/07/2023	34,603		367.02		152,500		52,290		1,865			(100,210)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/02/2022	02/07/2023	63,533		360.67		443,520		152,077		17,567			(291,443)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/02/2022	02/07/2023	2,553		368.08		10,350		3,549		102			(6,801)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/02/2022	02/07/2023	1,702		370.19		5,760		1,975		36			(3,785)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	02/07/2023	3,195		1,003.54		71,360		24,468		4			(46,892)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	02/07/2023	3,994		1,015.56		68,800		23,591		0			(45,209)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/02/2022	02/02/2024	2,396		1,001.54		80,640		53,890		2,356			(26,750)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/03/2022	02/03/2027	900,000		279.85		78,750		68,379		28,350			(10,371)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/03/2022	02/08/2023	21,082		280.69		129,210		44,687		2			(84,523)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/03/2022	02/08/2023	28,943		285.45		121,500		42,020		3			(79,480)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/03/2022	02/02/2024	38,949		280.13		348,800		233,458		6,325			(115,342)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	02/03/2022	02/08/2023	3,900		1		120,900		41,813		7,994			(79,087)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	02/03/2022	02/08/2023	500		1.01		20,250		7,003		1,007			(13,247)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	02/03/2022	02/08/2023	990		4,170.00		111,110		38,427		2,981			(72,683)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	02/03/2022	02/08/2023	217		4,248.68		21,960		7,595		446			(14,365)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/03/2022	02/08/2023	3,974		383.54		25,500		8,819		9			(16,681)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/03/2022	02/08/2023	1,589		368.06		23,040		7,968		164			(15,072)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/03/2022	02/08/2023	24,636		375.61		246,450		85,234		421			(161,216)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/03/2022	02/02/2024	6,358		377.5		80,880		54,135		5,366			(26,745)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/03/2022	02/08/2023	1,854		377.5		16,800		5,810		18			(10,990)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	245		35,251.60		224,460		77,629		7,111			(146,831)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	51		36,340.05		47,880		16,559		764			(31,321)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	20		36,515.60		14,350		4,963		228			(9,387)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	2,024		2,660.76		121,370		41,975		16,324			(79,395)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	535		2,723.61		28,560		9,877		2,866			(18,683)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	191		2,723.61		12,650		4,375		1,197			(8,275)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/03/2022	02/08/2023	34,676		365.55		164,700		56,961		3,721			(107,739)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/03/2022	02/08/2023	63,667		359.21		459,200		158,813		28,860			(300,387)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/03/2022	02/08/2023	8,811		351.47		37,200		12,865		5,686			(24,335)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/03/2022	02/08/2023	2,558		352.53		17,640		6,101		4,002			(11,539)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/03/2022	02/02/2024	12,164		565.61		250,240		167,490		106,155			(82,750)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARDV-	02/03/2022	02/08/2023	11,862		168.76		30,400		10,514		10,043			(19,886)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/03/2022	02/08/2023	6,900		14,501.11		96,600		33,409		1			(63,191)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/03/2022	02/08/2023	900		14,501.11		12,600		4,358		0			(8,242)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	421		15,095.65		130,540		45,147		2,905			(85,393)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	110		15,284.16		29,920		10,348		565			(19,572)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	1,808		2,036.82		77,400		26,769		11,763			(50,632)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	502		2,088.59		19,300		6,675		2,215			(12,625)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/03/2022	02/08/2023	251		2,108.50		10,950		3,787		1,084			(7,163)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/09/2022	02/14/2023	4,753		384.38		31,140		11,323		16			(19,817)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	39		35,624.98		22,120		8,043					(14,077)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	02/09/2022	02/14/2023	5,100		15,056.96		74,460		27,074		1			(47,386)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	02/09/2022	02/14/2023	800		15,056.96		12,800		4,654		0			(8,146)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	02/09/2022	02/14/2023	500		15,056.96		5,500		2,000		0			(3,500)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/09/2022	02/14/2023	13,203		379.45		115,000		41,815		164			(73,185)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/09/2022	02/09/2024	5,809		377.94		76,560		51,964		6,225			(24,596)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/09/2022	02/14/2023	2,112		377.18		20,720		7,534		48			(13,186)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	02/09/2022	02/14/2023	31,261		364.54		166,100		60,395		9,935			(105,705)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	02/09/2022	02/14/2023	61,953		359.26		455,620		165,666		48,422			(289,954)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CSIDV-	02/09/2022	02/14/2023	3,694		365.25		18,720		6,807		1,032			(11,913)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/14/2023	3,008		991.48		82,200		29,888		186			(52,312)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/09/2024	1,003		984.5		40,000		27,150		1,339			(12,850)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/09/2022	02/14/2023	2,707		1,005.44		56,430		20,518		51			(35,912)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	257		37,198.78		179,400		65,231		0			(114,169)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	73		37,985.67		31,720		11,534		0			(20,186)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	25		38,772.57		6,480		2,356		2			(4,124)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/09/2022	02/14/2023	1,874		2,846.73		136,170		49,512		0			(86,658)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/09/2022	02/14/2023	404		2,944.70		16,830		6,119		0			(10,711)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/09/2022	02/14/2023	294		3,018.18		7,680		2,793		0			(4,888)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/09/2022	02/14/2023	184		2,639.89		6,350		2,309		7			(4,041)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	528		2,141.83		44,330		16,119		0			(28,211)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	336		2,306.43		9,870		3,589		0			(6,281)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	288		2,283.51		9,960		3,622		0			(6,338)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	240		2,056.41		7,050		2,563		2			(4,487)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/09/2022	02/14/2023	240		2,045.99		8,250		3,000		2			(5,250)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	410		2,797.09		18,810		6,895		1,310			(11,915)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	186		2,772.96		11,950		4,380		870			(7,570)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/10/2022	02/15/2023	5,100		14,705.64		73,950		27,108		1			(46,842)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/10/2022	02/15/2023	700		14,705.64		11,060		4,054		0			(7,006)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	456		14,926.22		137,350		50,348		4,177			(87,002)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/10/2022	02/15/2023	65,011		276.87		419,400		153,738		7			(265,662)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	75		15,220.33		31,460		11,532		633			(19,928)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	34		15,146.80		12,250		4,490		280			(7,760)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/10/2022	02/09/2024	28,171		274.93		279,240		189,825		11,387			(89,415)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	2,096		2,042.95		104,060		38,145		14,733			(65,915)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/10/2022	02/15/2023	20,226		282.13		85,680		31,407		2			(54,273)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	536		2,075.77		25,630		9,395		3,019			(16,235)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	293		2,129.10		14,520		5,323		1,226			(9,197)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/10/2022	02/10/2027	600,000		276.87		52,020		45,386		19,740			(6,634)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/10/2022	02/09/2029	300,000		276.87		39,000		35,449		19,080			(3,551)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/10/2022	02/15/2023	3,700		1.01		108,780		39,875		7,133			(68,905)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	02/10/2022	02/15/2023	858		4,222.25		104,040		38,138		2,318			(65,902)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/10/2022	02/15/2023	5,049		381.58		33,630		12,328		39			(21,302)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/10/2022	02/15/2023	13,552		376.69		119,340		43,746		366			(75,594)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/10/2022	02/09/2024	6,112		375.19		80,960		55,036		8,209			(25,924)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/15/2023	31,805		361.21		175,380		64,288		27,979			(111,092)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/15/2023	62,464		356.32		464,340		170,211		106,770			(294,129)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/15/2023	10,602		348.3		62,900		23,057		17,462			(39,843)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	02/10/2022	02/15/2023	1,719		348.65		9,300		3,409		5,135			(5,891)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/10/2022	02/09/2024	6,932		562.46		140,760		95,688		69,290			(45,072)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/10/2022	02/15/2023	7,036		172.09		20,520		7,522		5,695			(12,998)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	02/10/2022	02/15/2023	289		36,087.38		261,324		95,793		6,120			(165,531)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	02/10/2022	02/15/2023	77		36,475.04		63,396		23,239		1,233			(40,157)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/10/2022	02/15/2023	2,312		2,687.14		167,400		61,363		18,491			(106,037)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	7,949		385.31		44,700		17,254		32			(27,446)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	3,710		378.89		30,520		11,781		53			(18,739)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	20,403		373.99		219,450		84,707		873			(134,743)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	1,325		370.21		17,150		6,620		123			(10,530)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/16/2024	5,035		374.37		70,870		48,844		6,001			(22,026)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	02/16/2022	02/22/2023	34,253		361.3		165,410		63,848		17,798			(101,562)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	02/16/2022	02/22/2023	53,827		352.62		454,410		175,402		131,251			(279,008)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	02/16/2022	02/22/2023	3,166		354.7		23,650		9,129		5,609			(14,521)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	02/16/2022	02/16/2024	1,439		351.57		24,950		17,196		20,734			(7,754)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/22/2023	3,743		984.68		90,280		34,848		490			(55,432)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/22/2023	3,844		1,004.45		66,880		25,816		104			(41,064)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/16/2024	1,315		982.7		47,190		32,523		1,942			(14,667)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	309		36,506.31		235,440		90,880		0			(144,560)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	57		36,436.44		45,200		17,447		0			(27,753)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	14		37,554.34		6,050		2,335					(3,715)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	20		34,025.97		16,660		6,431		1			(10,229)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	23		34,864.40		14,320		5,528		0			(8,792)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	1,221		2,842.89		83,820		32,354		0			(51,466)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	296		2,796.95		25,680		9,912		0			(15,768)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	185		2,905.04		9,000		3,474		0			(5,526)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	02/16/2022	02/22/2023	185		2,669.94		8,450		3,262		0			(5,188)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/22/2023	5,600		14,603.64		79,520		30,695		1			(48,825)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/16/2022	02/22/2023	1,000		14,603.64		14,200		5,481		0			(8,719)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/16/2022	02/22/2023	385		2,108.42		41,440		15,996		1			(25,444)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/16/2022	02/22/2023	337		2,201.99		22,330		8,619		0			(13,711)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	02/16/2022	02/22/2023	240		2,046.04		7,950		3,069		4			(4,881)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/17/2022	02/23/2023	5,600		14,171.74		78,400		30,494		1			(47,906)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/17/2022	02/23/2023	900		14,171.74		12,600		4,901		0			(7,699)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/17/2022	02/23/2023	395		14,412.65		110,320		42,909		7,294			(67,411)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/17/2022	02/23/2023	78		14,710.26		24,530		9,541		1,177			(14,989)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/17/2022	02/23/2023	1,676		2,058.51		66,300		25,787		10,096			(40,513)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/17/2022	02/23/2023	937		2,082.85		37,050		14,411		4,940			(22,639)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/17/2022	02/23/2023	280		34,792.39		245,760		95,589		13,966			(150,171)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/17/2022	02/23/2023	64		35,238.45		32,560		12,664		1,629			(19,896)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/17/2022	02/23/2023	23		35,856.07		17,760		6,908		520			(10,852)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/17/2022	02/23/2023	3,600		1		100,080		38,926		12,240			(61,154)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/17/2022	02/23/2023	800		1.01		17,920		6,970		1,822			(10,950)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	02/17/2022	02/23/2023	827		4,117.30		96,900		37,689		3,516			(59,211)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	02/17/2022	02/23/2023	194		4,187.22		16,080		6,254		474			(9,826)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/17/2022	02/23/2023	2,079		2,679.31		97,350		37,864		14,171			(59,486)				
S&P 400 MIDCAP		EX5	Equity/Index	PARDV-		02/23/2023	454				28,200		10,968		2,791							
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/17/2022	02/23/2023	31,812		281.32		140,800		54,764		3			(86,036)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/17/2022	02/23/2023	15,183		285.2		47,880		18,623		2			(29,257)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/17/2022	02/16/2024	13,014		278.28		106,200		73,306		3,300			(32,894)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/17/2022	02/16/2029	200,000		276.62		26,000		23,710		12,760			(2,290)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	7,664		385.96		44,370		17,258		29			(27,112)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	3,700		379.53		31,360		12,198		64			(19,163)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	20,349		374.61		223,300		86,853		1,089			(136,447)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/16/2024	5,021		375.37		71,440		49,313		6,834			(22,127)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARDV-	02/17/2022	02/23/2023	13,540		175.12		35,280		13,722		7,320			(21,558)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	34,315		360.66		159,460		62,022		14,237			(97,438)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	53,923		351.99		456,280		177,471		108,412			(278,809)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	9,516		346.79		49,170		19,125		14,194			(30,045)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/17/2022	02/23/2023	5,479		348.17		34,960		13,598		17,143			(21,362)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	02/17/2022	02/16/2024	9,337		556.24		164,640		113,646		111,048			(50,994)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2022	02/28/2023	23,903		376.14		218,700		88,584		1,035			(130,117)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2022	02/28/2023	5,843		383.67		34,540		13,990		46			(20,550)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2022	02/28/2023	6,374		377.27		54,960		22,261		217			(32,699)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2022	02/28/2023	1,594		376.52		14,280		5,784		64			(8,496)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/23/2022	02/23/2024	5,046		376.14		64,790		45,331		6,588			(19,459)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/23/2022	02/28/2023	41,732		358.17		213,120		86,323		50,554			(126,797)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/23/2022	02/28/2023	70,712		352.65		512,400		207,545		174,907			(304,855)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	02/23/2022	02/28/2023	2,318		356.1		13,520		5,476		3,719			(8,044)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/28/2023	1,944		965.53		57,950		23,472		1,095			(34,478)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/28/2023	3,581		983.12		75,950		30,763		611			(45,187)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/23/2024	2,354		976.28		77,970		54,552		4,571			(23,418)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	244		34,324.50		243,000		98,426		19			(144,574)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	51		35,086.53		35,020		14,185		0			(20,835)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	15		36,378.67		4,750		1,924					(2,826)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	21		32,833.57		12,180		4,933		131			(7,247)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	21		32,866.70		11,760		4,763		119			(6,997)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	1,175		2,645.22		108,300		43,866		102			(64,434)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	392		2,793.32		15,800		6,400		2			(9,400)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	235		2,834.17		7,260		2,941		1			(4,319)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/28/2023	7,000		13,509.43		95,200		38,560		1			(56,640)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/28/2023	1,100		13,509.43		14,960		6,059		0			(8,901)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/23/2022	02/28/2023	500		13,509.43		5,150		2,086		0			(3,064)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	412		2,064.62		27,760		11,244		8			(16,516)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	412		2,093.78		23,440		9,494		4			(13,946)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/23/2022	02/28/2023	514		2,194.87		15,300		6,197		1			(9,103)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2022	03/01/2023	72,984		275.4		468,330		191,081		102			(277,249)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2022	03/01/2023	33,406		281.18		134,320		54,803		3			(79,517)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2022	02/23/2024	35,221		276.5		294,880		206,635		11,577			(88,245)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2022	02/24/2027	1,400,000		275.4		135,520		119,369		56,140			(16,151)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2022	02/23/2029	600,000		275.4		87,060		79,651		44,880			(7,409)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/24/2022	03/01/2023	3,400		1		107,780		43,975		22,627			(63,805)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	02/24/2022	03/01/2023	600		1.01		8,100		3,305		1,526			(4,795)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2022	03/01/2023	1,384		3,913.53		140,450		57,304		20,554			(83,146)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	02/24/2022	03/01/2023	131		4,024.58		10,000		4,080		1,030			(5,920)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	23,787		378.35		215,100		87,762		671			(127,338)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	6,079		385.91		35,420		14,452		29			(20,968)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	6,079		379.48		51,750		21,114		134			(30,636)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	1,322		378.72		11,700		4,774		34			(6,926)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	02/23/2024	5,022		377.97		64,980		45,534		5,658			(19,446)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	42,059		358.19		192,850		78,684		32,445			(114,166)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	70,486		352.67		481,140		196,308		138,455			(284,832)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	9,572		344.75		50,820		20,735		20,998			(30,085)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	02/24/2022	03/01/2023	4,061		345.78		16,380		6,683		12,779			(9,697)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	02/24/2022	02/23/2024	12,764		552.53		239,850		168,073		172,819			(71,777)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	02/24/2022	03/01/2023	12,984		175.19		35,190		14,358		7,646			(20,832)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/24/2022	03/01/2023	322		33,987.97		208,650		85,130		25,034			(123,520)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/24/2022	03/01/2023	75		34,851.79		61,250		24,990		4,089			(36,260)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	02/24/2022	03/01/2023	24		34,353.44		21,840		8,911		1,907			(12,929)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	2,433		2,643.23		148,680		60,662		26,763			(88,018)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	425		2,707.95		19,140		7,809		2,731			(11,331)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	270		2,723.49		17,150		6,997		2,119			(10,153)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	02/24/2022	03/01/2023	7,000		13,974.67		95,900		39,128		1			(56,772)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	02/24/2022	03/01/2023	1,100		13,974.67		15,070		6,149		0			(8,921)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	458		14,170.31		164,480		67,109		14,711			(97,371)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	114		14,533.65		40,960		16,712		2,616			(24,248)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	57		14,715.32		16,320		6,659		938			(9,661)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	2,005		2,045.23		96,400		39,332		16,783			(57,068)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	501		2,065.19		11,900		4,855		2,115			(7,045)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	02/24/2022	03/01/2023	301		2,127.04		6,120		2,497		802			(3,623)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/07/2023	2,533		985.96		62,250		26,468		421			(35,782)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/07/2023	6,586		991.88		143,650		61,079		716			(82,571)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/01/2024	3,242		989.91		103,040		73,141		3,826			(29,899)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	3,673		388.44		21,980		9,346		10			(12,634)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	2,886		383.1		23,650		10,056		21			(13,594)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	22,823		380.81		211,410		89,890		297			(121,520)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	2,099		380.05		20,240		8,606		33			(11,634)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/01/2024	7,608		381.58		95,410		67,725		5,007			(27,685)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/02/2022	03/07/2023	236		35,755.37		169,600		72,113		0			(97,487)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/02/2022	03/07/2023	89		35,992.61		56,400		23,981		0			(32,419)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/02/2022	03/07/2023	27		37,619.39		6,210		2,640					(3,570)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/02/2022	03/07/2023	27		33,959.13		13,680		5,817		11			(7,863)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/02/2022	03/07/2023	24		33,959.13		15,200		6,463		10			(8,737)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/02/2022	03/07/2023	15		33,789.67		11,700		4,975		10			(6,725)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	1,194		2,792.14		94,400		40,138		0			(54,262)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	522		2,928.80		18,900		8,036		0			(10,864)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	261		2,612.61		16,310		6,935		31			(9,375)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	336		2,642.08		18,990		8,074		11			(10,916)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/07/2023	5,700		14,243.69		80,370		34,173		1			(46,197)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/02/2022	03/07/2023	1,000		14,243.69		14,100		5,995		0			(8,105)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	03/02/2022	03/07/2023	777		2,184.46		54,336		23,103		11			(31,233)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	03/02/2022	03/07/2023	486		2,303.87		16,790		7,139		2			(9,651)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	03/02/2022	03/07/2023	437		2,017.69		17,667		7,512		55			(10,155)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	03/02/2022	03/07/2023	291		2,030.04		10,872		4,623		27			(6,249)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	03/02/2022	03/07/2023	243		2,042.40		11,435		4,862		20			(6,573)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	38,433		362.6		178,220		75,778		20,427			(102,442)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	53,634		356.33		370,260		157,432		81,872			(212,828)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	03/02/2022	03/07/2023	5,449		360.51		28,880		12,280		4,210			(16,600)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/02/2022	03/02/2027	100,000		986.95		9,550		8,445		3,690			(1,105)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/03/2022	03/08/2023	3,700		1.01		95,830		41,002		18,214			(54,828)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/03/2022	03/08/2023	700		1.01		16,730		7,158		3,191			(9,572)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	1,363		3,805.39		130,560		55,862		32,498			(74,698)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	134		3,801.64		7,200		3,081		2,074			(4,119)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	343		33,727.07		319,000		136,489		38,989			(182,511)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	95		34,335.37		80,640		34,503		7,290			(46,137)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/03/2022	03/08/2023	577		14,091.35		180,630		77,285		19,432			(103,345)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/03/2022	03/08/2023	142		14,119.42		38,540		16,490		4,158			(22,050)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	2,362		2,044.60		99,840		42,718		18,061			(57,122)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	492		2,087.28		22,900		9,798		3,253			(13,102)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/03/2022	03/08/2023	7,743		184.95		19,320		8,266		2,802			(11,054)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	03/03/2022	03/08/2023	5,700		14,035.21		79,230		33,900		1			(45,330)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	03/03/2022	03/08/2023	1,000		14,035.21		13,900		5,947		0			(7,953)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/03/2022	03/08/2023	62,177		277.68		420,390		179,871		6			(240,519)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/03/2022	03/08/2023	25,518		285.74		89,460		38,277		3			(51,183)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/03/2022	03/01/2024	36,300		277.4		340,370		241,928		10,451			(98,442)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/03/2022	03/03/2027	900,000		278.23		88,380		78,200		35,370			(10,180)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/03/2022	03/02/2029	400,000		278.23		58,880		54,037		29,640			(4,843)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/01/2024	7,597		382.85		93,380		66,373		5,862			(27,007)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	3,930		389.34		22,950		9,820		10			(13,130)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	2,882		384		23,100		9,884		28			(13,216)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	22,792		382.09		202,710		86,733		346			(115,977)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	1,834		380.94		17,360		7,428		36			(9,932)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	2,672		2,676.04		165,430		70,782		25,271			(94,648)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	527		2,705.27		23,660		10,123		3,363			(13,537)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/03/2022	03/08/2023	188		2,737.16		13,550		5,798		1,495			(7,752)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	38,589		363.13		182,250		77,979		12,792			(104,271)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	53,453		357.18		388,960		166,423		55,789			(222,537)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	7,146		349.84		50,500		21,607		11,585			(28,893)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/03/2022	03/08/2023	6,574		348.09		40,020		17,123		21,038			(22,897)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/03/2022	03/01/2024	4,220		569.22		73,392		52,166		39,270			(21,226)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	1,311		382.2		11,300		5,016		22			(6,284)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	41,053		361.56		190,190		84,427		21,319			(105,763)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	58,852		355.64		418,200		185,642		86,642			(232,558)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	5,168		363.3		20,700		9,189		1,892			(11,511)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/08/2024	4,019		346.93		88,060		63,339		72,764			(24,721)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/14/2023	270		2,565.94		13,090		5,811		225			(7,279)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	CSIDV-	03/09/2022	03/14/2023	5,600		13,742.20		75,040		33,311		1			(41,729)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	CSIDV-	03/09/2022	03/14/2023	1,200		13,742.20		12,840		5,700		0			(7,140)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	843		2,153.39		60,520		26,865		2			(33,655)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	446		2,240.09		19,620		8,709		0			(10,911)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	397		2,282.44		13,440		5,966		0			(7,474)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	248		1,953.78		5,850		2,597		112			(3,253)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	3,408		390.21		18,200		8,079		8			(10,121)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	5,505		382.96		45,360		20,136		77			(25,224)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	19,924		381.05		182,400		80,969		420			(101,431)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/14/2023	1,573		385.63		11,160		4,954		12			(6,206)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/09/2022	03/08/2024	6,816		380.67		89,180		64,145		6,512			(25,035)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/14/2023	5,311		980.12		118,040		52,399		393			(65,641)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/14/2023	3,575		981.1		77,700		34,492		243			(43,208)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/08/2024	2,962		980.12		94,250		67,792		7,566			(26,458)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	42		32,920.10		26,320		11,684		434			(14,636)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	15		32,886.81		9,450		4,195		167			(5,255)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	306		34,784.13		306,000		135,836		24			(170,164)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	81		35,017.13		73,170		32,481		3			(40,689)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/09/2022	03/14/2023	15		36,015.72		8,400		3,729		0			(4,671)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/14/2023	1,540		2,713.97		129,200		57,353		5			(71,847)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/14/2023	501		2,804.87		25,610		11,368		0			(14,242)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/09/2022	03/14/2023	385		2,963.30		7,100		3,152		0			(3,948)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/10/2022	03/15/2023	3,700		1		113,220		50,562		31,765			(62,658)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/10/2022	03/15/2023	600		1.02		15,540		6,940		3,765			(8,600)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	1,095		3,782.84		118,400		52,875		34,094			(65,525)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	246		3,640.43		19,350		8,641		9,049			(10,709)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	164		3,928.89		9,660		4,314		1,982			(5,346)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/10/2022	03/15/2023	65,377		275.32		419,400		187,296		294			(232,104)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/10/2022	03/08/2024	56,297		275.04		505,300		363,938		24,861			(141,362)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/10/2022	03/15/2023	31,962		281.65		122,320		54,626		3			(67,694)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/10/2022	03/10/2027	1,800,000		275.32		175,500		155,947		73,800			(19,553)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/10/2022	03/09/2029	300,000		275.32		43,830		40,343		22,800			(3,487)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	03/10/2022	03/15/2023	5,700		13,591.00		76,950		34,364		1			(42,586)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	03/10/2022	03/15/2023	1,300		13,591.00		14,690		6,560		0			(8,130)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	3,412		390.12		17,810		7,954		9			(9,856)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	5,512		382.88		44,520		19,882		82			(24,638)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	19,686		380.98		176,250		78,710		439			(97,540)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/08/2024	6,825		380.21		88,920		64,044		6,771			(24,876)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	41,075		361.02		198,770		88,767		24,189			(110,003)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	58,884		355.45		430,500		192,253		90,782			(238,247)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	5,458		346.05		39,140		17,479		12,318			(21,661)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/10/2022	03/15/2023	3,734		345.7		24,440		10,914		16,197			(13,526)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	03/10/2022	03/08/2024	9,667		554.95		206,500		148,730		126,473			(57,770)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/10/2022	03/15/2023	13,948		185.46		37,440		16,720		5,186			(20,720)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	347		33,373.11		274,275		122,486		46,890			(151,789)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	90		33,738.02		76,230		34,043		10,658			(42,187)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	21		35,064.99		15,617		6,974		1,131			(8,643)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	2,426		2,593.77		166,194		74,219		40,022			(91,975)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	539		2,640.50		32,718		14,611		6,679			(18,107)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	270		2,723.59		11,403		5,092		1,750			(6,311)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/10/2022	03/15/2023	618		13,754.09		188,832		84,329		31,878			(104,503)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/10/2022	03/15/2023	155		13,808.45		51,450		22,977		8,173			(28,473)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/10/2022	03/15/2023	37		13,672.54		13,780		6,154		2,372			(7,626)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	2,535		2,025.75		128,469		57,372		26,691			(71,097)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	597		2,070.01		30,240		13,505		5,038			(16,735)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	03/10/2022	03/15/2023	298		2,122.31		12,798		5,715		1,693			(7,083)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/21/2023	2,970		974.42		73,370		33,943		1,404			(39,427)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/21/2023	3,277		983.21		67,520		31,236		894			(36,284)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/15/2024	2,663		974.42		89,440		65,177		5,964			(24,263)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	35		33,756.53		16,320		7,550		60			(8,770)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	352		35,527.81		333,600		154,331		7			(179,269)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/21/2023	6,600		13,956.79		93,720		43,357		1			(50,363)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/16/2022	03/21/2023	1,300		13,956.79		21,840		10,104		0			(11,736)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	246		2,010.41		7,350		3,400		37			(3,950)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	2,653		385.27		14,200		6,569		6			(7,631)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	12,468		378.86		98,700		45,661		156			(53,039)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	20,691		376.6		186,420		86,242		478			(100,178)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	2,387		376.98		21,060		9,743		50			(11,317)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/15/2024	9,019		377.35		109,140		79,533		6,330			(29,607)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	39,767		362.82		209,890		97,100		17,708			(112,790)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	52,355		356.53		413,580		191,331		76,642			(222,249)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/21/2023	7,152		360.37		44,500		20,587		5,266			(23,913)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/16/2022	03/15/2024	2,003		352.33		38,710		28,209		32,221			(10,501)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	114		36,345.32		72,930		33,739		0			(39,191)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	21		37,265.03		7,840		3,627					(4,213)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/16/2022	03/21/2023	1,843		2,825.44		120,540		55,764		0			(64,776)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/16/2022	03/21/2023	677		2,918.47		25,740		11,908		0			(13,832)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/16/2022	03/21/2023	188		3,046.05		3,000		1,388		0			(1,612)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	03/16/2022	03/21/2023	188		2,647.35		11,200		5,181		15			(6,019)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	1,280		2,191.14		78,780		36,445		2			(42,335)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	788		2,223.63		40,320		18,653		0			(21,667)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/16/2022	03/21/2023	295		2,302.83		9,300		4,302		0			(4,998)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/16/2022	03/16/2027	100,000		976.38		9,440		8,419		4,000			(1,021)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/17/2022	03/22/2023	3,400		1		87,380		40,658		15,182			(46,722)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/17/2022	03/22/2023	500		1.01		12,000		5,584		1,776			(6,416)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	03/17/2022	03/22/2023	1,081		3,862.00		135,660		63,122		26,468			(72,538)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	03/17/2022	03/22/2023	129		3,963.02		5,400		2,513		913			(2,887)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/17/2022	03/22/2023	299		34,308.35		261,620		121,731		26,304			(139,889)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/17/2022	03/22/2023	75		35,584.14		48,360		22,502		2,672			(25,858)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	03/17/2022	03/22/2023	23		35,653.10		17,360		8,078		878			(9,282)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	03/17/2022	03/22/2023	12,162		178.17		22,440		10,441		4,924			(11,999)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2022	03/22/2023	446		13,723.27		149,499		69,561		24,546			(79,938)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2022	03/22/2023	106		14,612.75		21,660		10,078		1,879			(11,582)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2022	03/22/2023	2,082		2,019.58		124,012		57,702		26,115			(66,310)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2022	03/22/2023	726		2,106.31		37,680		17,532		5,285			(20,148)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2022	03/22/2023	242		2,155.87		7,870		3,662		923			(4,208)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2022	03/22/2023	6,600		14,118.60		95,040		44,222		1			(50,818)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/17/2022	03/22/2023	1,300		14,118.60		22,100		10,283		0			(11,817)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/17/2022	03/22/2023	2,459		2,676.24		135,300		62,954		22,976			(72,346)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/17/2022	03/22/2023	559		2,735.30		33,000		15,355		4,266			(17,645)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/17/2022	03/22/2023	186		2,762.14		5,900		2,745		750			(3,155)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/17/2022	03/22/2023	53,875		275.53		322,640		150,123		248			(172,517)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/17/2022	03/22/2023	28,393		282.12		98,280		45,729		3			(52,551)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/17/2022	03/15/2024	51,327		276.08		418,770		305,577		19,843			(113,193)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/17/2022	03/17/2027	1,300,000		274.71		125,710		112,178		53,820			(13,532)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/17/2022	03/16/2029	200,000		274.71		28,900		26,679		15,300			(2,221)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/17/2022	03/22/2023	2,640		387.13		14,100		6,561		20			(7,539)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/17/2022	03/22/2023	12,408		380.69		98,230		45,706		360			(52,524)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/17/2022	03/22/2023	20,327		378.42		182,490		84,912		937			(97,578)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/17/2022	03/22/2023	2,376		378.8		20,880		9,715		101			(11,165)				
S&P MARC 5% - 2YR...		EX5...	Equity/Index...	JPMDV-	03/17/2022	03/15/2024	8,712				106,590		77,779		9,613			(28,811)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	CSIDV-	03/17/2022	03/22/2023	7,132		349.46		42,432		19,744		11,806			(22,689)				
SP500LV5 1YR CAP...	INDEX LIAB...	EX5...	Equity/Index...	CSIDV-	03/17/2022	03/22/2023	3,709		349.46		33,540		15,606		13,585			(17,934)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	03/17/2022	03/15/2024	11,093		571.98		198,360		144,744		99,554			(53,616)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	CSIDV-	03/17/2022	03/22/2023	39,655		363.83		207,110		96,367		29,650			(110,743)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	CSIDV-	03/17/2022	03/22/2023	52,208		357.53		404,430		188,179		90,378			(216,251)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/23/2022	03/28/2023	2,118		384.45		12,400		5,969		33			(6,431)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/23/2022	03/28/2023	6,355		380.3		47,760		22,989		236			(24,771)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/23/2022	03/28/2023	16,946		376.52		158,080		76,090		1,352			(81,990)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/23/2022	03/22/2024	6,620		376.9		84,000		62,006		8,964			(21,994)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/23/2022	03/28/2023	32		34,358.50		16,280		7,836		16			(8,444)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/23/2022	03/28/2023	20		34,324.14		11,830		5,694		11			(6,136)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	JBSDV-	03/23/2022	03/28/2023	225		2,667.03		10,680		5,141		31			(5,539)				
NASDAQ 100 CLIQ...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	03/23/2022	03/28/2023	6,500		14,447.54		97,500		46,930		1			(50,570)				
NASDAQ 100 CLIQ...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	03/23/2022	03/28/2023	1,300		14,447.54		19,500		9,386		0			(10,114)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	03/23/2022	03/28/2023	1,689		2,858.86		89,550		43,104		1			(46,446)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	03/23/2022	03/28/2023	676		2,946.79		21,240		10,224		0			(11,016)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	UBSDV-	03/23/2022	03/28/2023	225		2,962.77		6,360		3,061		0			(3,299)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/23/2022	03/28/2023	303		36,797.95		108,160		52,061		0			(56,099)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/23/2022	03/28/2023	148		36,797.95		53,040		25,530		0			(27,510)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/23/2022	03/28/2023	26		37,347.68		6,210		2,989					(3,221)				
BESGUVCX-DC - 7YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	03/23/2022	03/23/2027	100,000		975.96		9,590		8,589		4,020			(1,001)				
BESGUVCX-DC - 5YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	03/23/2022	03/23/2029	200,000		975.96		27,580		25,524		14,960			(2,056)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/23/2022	03/28/2023	1,324		376.52		12,350		5,945		106			(6,405)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	03/23/2022	03/28/2023	35,955		364.1		187,740		90,366		18,556			(97,374)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	03/23/2022	03/28/2023	52,505		358.5		390,080		187,760		68,273			(202,320)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	03/23/2022	03/28/2023	5,422		363.05		30,400		14,633		3,368			(15,767)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	03/23/2022	03/28/2023	4,508		974.98		106,040		51,041		742			(54,999)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	03/23/2022	03/28/2023	6,660		985.71		124,800		60,071		463			(64,729)				
BESGUVCX - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	03/23/2022	03/22/2024	2,664		972.05		91,780		67,749		8,829			(24,031)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/23/2022	03/28/2023	1,316		2,216.38		58,995		28,396		6			(30,599)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/23/2022	03/28/2023	1,023		2,292.31		26,733		12,868		2			(13,865)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/23/2022	03/28/2023	390		2,325.14		7,968		3,835		1			(4,133)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/23/2022	03/28/2023	292		2,015.26		10,326		4,970		55			(5,356)				
NASDAQ 100 CAP...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	03/24/2022	03/29/2023	447		14,942.87		143,154		69,288		8,392			(73,866)				
NASDAQ 100 CAP...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	03/24/2022	03/29/2023	115		14,942.87		52,751		25,532		2,828			(27,219)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	03/24/2022	03/29/2023	2,120		2,123.17		70,884		34,309		10,213			(36,575)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	03/24/2022	03/29/2023	482		2,114.87		21,800		10,551		3,125			(11,249)				
SPDR GOLD...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	03/24/2022	03/29/2023	5,461		184.04		10,600		5,131		1,768			(5,469)				
NASDAQ 100 CLIQ...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	03/24/2022	03/29/2023	6,500		14,765.69		94,900		45,933		1			(48,967)				
NASDAQ 100 CLIQ...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	03/24/2022	03/29/2023	1,300		14,765.69		18,980		9,187		0			(9,793)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	MLIDV-	03/24/2022	03/29/2023	3,600		0.99		113,040		54,713		19,666			(58,327)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/24/2022	03/29/2023	984		3,813.16		84,360		40,831		21,870			(43,529)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/24/2022	03/29/2023	288		35,263.26		214,200		103,675		14,814			(110,525)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/24/2022	03/29/2023	92		35,575.63		81,888		39,635		4,517			(42,253)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/24/2022	03/29/2023	2,005		2,720.59		111,726		54,077		16,414			(57,649)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	03/24/2022	03/29/2023	483		2,785.24		30,810		14,912		3,343			(15,898)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/24/2022	03/29/2023	4,837		351.82		39,270		19,007		7,301			(20,263)				
SP500LV5 1YR CAP...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/24/2022	03/29/2023	2,276		350.41		12,640		6,118		6,133			(6,522)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	03/24/2022	03/22/2024	9,522		566.03		209,500		154,854		100,889			(54,646)				
FIDMFYDN - 5YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	03/24/2022	03/24/2027	1,700,000		274.78		163,200		146,247		70,380			(16,953)				
FIDMFYDN-DC - 7YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	03/24/2022	03/23/2029	200,000		274.78		28,640		26,516		15,300			(2,124)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	03/24/2022	03/22/2024	6,597		378.21		83,000		61,350		6,272			(21,650)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	03/24/2022	03/29/2023	33,481		272.58		250,240		121,119		583			(129,121)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	03/24/2022	03/29/2023	32,389		280.82		126,380		61,169		29			(65,211)				
FIDMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	03/24/2022	03/22/2024	42,215		273.95		386,280		285,524		22,003			(100,756)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	03/24/2022	03/29/2023	2,111		385.79		12,320		5,963		23			(6,357)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	03/24/2022	03/29/2023	6,069		381.62		45,770		22,153		141			(23,617)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	03/24/2022	03/29/2023	16,624		377.83		155,610		75,317		825			(80,293)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	03/24/2022	03/29/2023	1,319		377.83		12,350		5,978		65			(6,372)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/24/2022	03/29/2023	35,565		365.52		181,250		87,727		11,616			(93,523)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/24/2022	03/29/2023	52,636		359.55		407,000		196,992		51,425			(210,008)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/30/2022	04/04/2023	5,811		386.16		32,560		16,282		79			(16,278)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/30/2022	04/04/2023	3,962		381.61		29,400		14,702		134			(14,698)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/30/2022	04/04/2023	19,546		378.21		175,380		87,699		1,310			(87,681)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	03/30/2022	04/04/2023	2,113		377.83		19,360		9,681		152			(9,679)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2022	03/28/2024	5,283		377.83		67,000		50,067		6,784			(16,933)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2022	04/04/2023	39,999		368.85		208,740		104,381		7,568			(104,359)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2022	04/04/2023	55,210		363.17		429,240		214,642		31,652			(214,598)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/30/2022	04/04/2023	3,944		367.08		23,520		11,761		1,072			(11,759)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/30/2022	03/30/2027	500,000		979.01		47,950		43,124		19,850			(4,826)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	03/28/2024	2,962		978.03		87,580		65,446		6,088			(22,134)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	04/04/2023	6,946		978.03		153,680		76,848		3,349			(76,832)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/30/2022	04/04/2023	5,516		988.8		96,120		48,065		1,392			(48,055)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023	304		37,307.30		145,520		72,767		0			(72,753)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023	79		38,328.94		17,920		8,961		0			(8,959)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023	17		38,399.40		3,600		1,800					(1,800)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023	34		35,440.18		21,840		10,921		0			(10,919)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023	14		35,264.03		8,550		4,275		0			(4,275)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2022	04/04/2023	1,427		2,981.26		54,990		27,498		0			(27,492)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2022	04/04/2023	586		3,019.52		17,760		8,881		0			(8,879)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2022	04/04/2023	256		3,093.30		4,760		2,380		0			(2,380)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2022	04/04/2023	220		2,757.19		12,480		6,241		4			(6,239)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2022	04/04/2023	183		2,688.87		11,350		5,676		20			(5,674)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023	6,400		15,071.55		87,040		43,524		1			(43,516)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023	1,400		15,071.55		20,860		10,431		0			(10,429)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	03/30/2022	04/04/2023	500		15,071.55		6,200		3,100		0			(3,100)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2022	04/04/2023	956		2,365.00		21,600		10,801		0			(10,799)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2022	04/04/2023	717		2,400.54		12,450		6,226		0			(6,224)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2022	04/04/2023	287		2,390.09		5,400		2,700		0			(2,700)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBSDV-	03/30/2022	04/04/2023	335		2,116.16		11,480		5,741		3			(5,739)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/31/2022	04/05/2023	3,300		0.99		88,770		44,627		14,916			(44,143)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	03/31/2022	04/05/2023	1,400		1		40,320		20,270		5,911			(20,050)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	1,153		3,910.32		156,150		78,500		25,623			(77,650)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	282		3,890.81		24,530		12,332		4,941			(12,198)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/31/2022	04/05/2023	6,775		353.15		46,080		23,166		8,492			(22,914)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/31/2022	04/05/2023	1,976		355.28		12,110		6,088		3,736			(6,022)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	8,303		177.21		19,650		9,879		4,559			(9,771)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/31/2022	04/05/2023	294		34,921.09		276,420		138,963		30,596			(137,457)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/31/2022	04/05/2023	110		35,961.44		61,940		31,139		5,907			(30,801)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/31/2022	04/05/2023	40		35,267.88		34,300		17,243		3,610			(17,057)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	2,190		2,731.37		162,840		81,864		22,762			(80,976)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	742		2,796.01		40,200		20,210		4,614			(19,990)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	371		2,820.26		23,700		11,915		2,380			(11,785)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/31/2022	04/05/2023	6,400		14,838.49		87,680		44,079		1			(43,601)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/31/2022	04/05/2023	1,400		14,838.49		21,000		10,557		0			(10,443)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	512		14,690.10		225,720		113,475		16,892			(112,245)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	142		15,402.35		41,370		20,798		1,943			(20,572)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	03/31/2022	04/05/2023	61		15,105.58		24,570		12,352		1,345			(12,218)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/31/2022	04/05/2023	2,125		2,084.61		115,280		57,954		19,352			(57,326)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/31/2022	04/05/2023	386		2,181.91		10,912		5,486		1,261			(5,426)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	03/31/2022	04/05/2023	435		2,132.22		22,014		11,067		2,969			(10,947)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/31/2022	04/05/2023	91,279		274.7		592,360		297,794		968			(294,566)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/31/2022	04/05/2023	38,185		280.2		159,600		80,235		46			(79,365)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/31/2022	03/28/2024	77,097		274.42		693,240		518,735		39,589			(174,505)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/31/2022	03/31/2027	1,900,000		274.97		181,830		163,627		78,470			(18,203)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	03/31/2022	03/29/2029	700,000		274.97		100,100		92,942		53,410			(7,158)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/31/2022	04/05/2023	6,076		386.11		33,810		16,997		86			(16,813)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/31/2022	04/05/2023	3,963		381.18		29,850		15,006		150			(14,844)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/31/2022	04/05/2023	19,813		377.78		180,750		90,868		1,474			(89,882)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/31/2022	04/05/2023	1,849		377.4		17,220		8,657		148			(8,563)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	03/31/2022	03/28/2024	5,019		377.78		63,460		47,486		6,470			(15,974)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/31/2022	04/05/2023	40,088		367.68		221,520		111,364		12,275			(110,156)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	03/31/2022	04/05/2023	55,051		362.01		432,900		217,630		45,367			(215,270)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	03/31/2022	03/28/2024	9,405		567.25		237,000		177,341		98,778			(59,659)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/11/2023	1,604		382.28		8,520		4,424		94			(4,096)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/11/2023	4,277		377.42		30,240		15,704		572			(14,536)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/11/2023	18,179		374.06		157,080		81,572		4,145			(75,508)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/05/2024	5,881		373.68		72,160		54,649		12,198			(17,511)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/06/2022	04/11/2023	2,673		372.93		24,600		12,775		723			(11,825)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/11/2023	35,018		370.52		188,750		98,018		5,697			(90,732)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/11/2023	67,234		364.45		549,600		285,408		35,164			(264,192)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/11/2023	5,323		368.02		34,390		17,859		1,429			(16,531)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/06/2022	04/06/2027	200,000		968.37		19,220		17,360		8,360			(1,860)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/06/2022	04/06/2029	200,000		968.37		27,280		25,396		15,320			(1,884)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/11/2023	8,571		967.4		188,410		97,841		4,503			(90,569)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/05/2024	4,440		966.43		132,440		100,302		14,023			(32,138)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/06/2022	04/11/2023	6,403		980.95		103,540		53,768		1,339			(49,772)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	267		36,497.30		157,320		81,696		3			(75,624)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	72		36,876.76		34,500		17,916		0			(16,584)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	49		37,221.73		18,870		9,799		0			(9,071)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	32		34,427.51		22,990		11,939		35			(11,051)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	20		34,393.02		14,140		7,343		24			(6,797)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/06/2022	04/11/2023	2,134		2,868.70		90,720		47,111		1			(43,609)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/06/2022	04/11/2023	648		2,942.19		17,170		8,916		0			(8,254)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/06/2022	04/11/2023	686		2,950.07		17,280		8,974		0			(8,306)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/06/2022	04/11/2023	191		2,598.37		9,550		4,959		140			(4,591)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	CSIDV-	04/06/2022	04/11/2023	5,800		14,498.88		82,360		42,770		1			(39,590)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	CSIDV-	04/06/2022	04/11/2023	1,000		14,498.88		14,200		7,374		0			(6,826)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	1,388		2,234.76		48,720		25,300		4			(23,420)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	892		2,279.13		22,860		11,871		1			(10,989)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	545		2,311.40		11,000		5,712		0			(5,288)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	248		2,022.98		6,900		3,583		49			(3,317)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/06/2022	04/11/2023	248		2,020.97		9,650		5,011		62			(4,639)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	04/07/2022	04/11/2023	5,800		14,531.81		84,100		43,796		1			(40,304)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	04/07/2022	04/11/2023	1,100		14,531.81		15,950		8,306		0			(7,644)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CSIDV-	04/07/2022	04/11/2023	3,700		1.02		100,640		52,409		16,138			(48,231)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CSIDV-	04/07/2022	04/11/2023	1,700		1.03		37,740		19,653		5,363			(18,087)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2022	04/11/2023	894		3,843.83		96,220		50,107		23,890			(46,113)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2022	04/11/2023	158		3,938.88		11,880		6,187		2,392			(5,693)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/07/2022	04/11/2023	6,654		182.5		13,800		7,186		2,809			(6,614)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/07/2022	04/11/2023	327		34,894.82		294,930		153,587		27,324			(141,343)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/07/2022	04/11/2023	104		35,759.41		87,480		45,556		5,336			(41,924)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/07/2022	04/11/2023	26		37,004.41		14,130		7,358		527			(6,772)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2022	04/11/2023	592		14,822.44		199,950		104,125		15,382			(95,825)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2022	04/11/2023	131		15,287.46		37,563		19,561		2,079			(18,002)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2022	04/11/2023	69		15,592.63		19,550		10,181		862			(9,369)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2022	04/11/2023	2,189		2,076.12		88,440		46,056		18,434			(42,384)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2022	04/11/2023	597		2,120.33		20,292		10,567		3,560			(9,725)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/07/2022	04/11/2023	398		2,152.49		12,376		6,445		1,899			(5,931)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/07/2022	04/11/2023	2,634		2,700.36		150,420		78,332		28,838			(72,088)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/07/2022	04/11/2023	458		2,784.17		23,040		11,998		3,305			(11,042)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/07/2022	04/11/2023	458		2,797.27		21,960		11,436		3,030			(10,524)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2022	04/07/2027	600,000		272.83		56,940		51,461		25,800			(5,479)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2022	04/06/2029	200,000		272.83		28,260		26,318		15,640			(1,942)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	5,876		357.05		43,050		22,419		4,595			(20,631)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/07/2022	04/05/2024	12,980		584.59		293,300		222,438		92,459			(70,862)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2022	04/11/2023	82,100		272.83		517,440		269,461		2,364			(247,979)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2022	04/11/2023	33,353		280.47		111,020		57,814		60			(53,206)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/07/2022	04/05/2024	72,571		271.74		663,300		503,046		56,569			(160,254)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/05/2024	6,140		374.62		73,830		55,993		10,268			(17,837)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	1,869		383.23		9,450		4,921		55			(4,529)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	4,004		378.36		27,600		14,373		295			(13,227)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	17,885		374.99		150,080		78,155		2,427			(71,925)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	2,669		373.87		23,900		12,446		440			(11,454)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	66,870		364.55		559,260		291,239		34,311			(268,021)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/07/2022	04/11/2023	34,974		370.63		193,750		100,897		5,557			(92,853)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/13/2022	04/13/2027	100,000		967.64		9,570		8,681		4,210			(889)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/13/2022	04/18/2023	4,444		972.47		87,720		47,249		1,833			(40,471)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/13/2022	04/18/2023	4,237		986.02		61,090		32,905		683			(28,185)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/13/2022	04/12/2024	2,790		972.47		77,490		59,442		7,320			(18,048)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/13/2022	04/18/2023	266		37,122.36		94,760		51,041		0			(43,719)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/13/2022	04/18/2023	87		37,433.45		24,600		13,251		0			(11,349)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/13/2022	04/18/2023	41		37,226.06		13,440		7,239		0			(6,201)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/13/2022	04/18/2023	38		34,495.46		18,850		10,153		12			(8,697)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/13/2022	04/18/2023	26		34,564.59		17,190		9,259		8			(7,931)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/13/2022	04/18/2023	1,600		14,217.29		20,800		11,204		0			(9,596)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/13/2022	04/18/2023	7,800		14,217.29		92,820		49,996		1			(42,824)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/13/2022	04/18/2023	700		14,217.29		7,560		4,072		0			(3,488)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	1,185		2,158.75		72,000		38,782		26			(33,218)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	988		2,292.41		24,800		13,358		1			(11,442)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	494		2,251.91		16,500		8,888		1			(7,612)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	247		2,023.07		9,200		4,955		68			(4,245)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	247		2,043.32		8,700		4,686		45			(4,014)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/12/2024	6,384		377.07		73,920		56,704		10,698			(17,216)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	2,128		385.72		9,920		5,343		77			(4,577)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	8,246		382.34		48,050		25,882		538			(22,168)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	19,417		375.95		167,170		90,044		3,606			(77,126)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/13/2022	04/18/2023	2,660		375.57		23,400		12,604		523			(10,796)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	35,868		370.06		203,520		109,624		9,982			(93,896)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	61,369		363.64		521,220		280,749		49,678			(240,471)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	8,126		368.99		49,590		26,711		2,725			(22,879)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/13/2022	04/18/2023	1,681		367.2		11,520		6,205		765			(5,315)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/13/2022	04/18/2023	2,042		2,823.63		133,920		72,135		102			(61,785)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/13/2022	04/18/2023	567		2,929.38		20,565		11,077		6			(9,488)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/13/2022	04/18/2023	340		2,881.79		16,299		8,779		8			(7,520)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/13/2022	04/18/2023	227		2,646.49		9,258		4,987		75			(4,271)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/13/2022	04/18/2023	265		2,649.13		12,607		6,791		91			(5,816)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	5,100		1		144,330		78,141		28,797			(66,189)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	1,400		1.02		13,300		7,201		2,557			(6,099)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	04/14/2022	04/19/2023	1,117		3,875.62		95,890		51,915		24,231			(43,975)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	04/14/2022	04/19/2023	182		3,902.56		12,810		6,935		3,096			(5,875)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	04/14/2022	04/19/2023	130		3,864.07		12,150		6,578		3,117			(5,572)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/14/2022	04/19/2023	319		34,761.29		221,100		119,704		27,301			(101,396)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/14/2022	04/19/2023	104		35,519.21		61,560		33,329		5,452			(28,231)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/14/2022	04/19/2023	29		36,552.75		16,200		8,771		858			(7,429)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/19/2023	511		14,115.50		127,587		69,076		21,064			(58,511)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/19/2023	166		14,532.29		47,748		25,851		5,774			(21,897)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/19/2023	58		14,643.44		9,264		5,016		1,114			(4,248)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	1,746		1,968.89		88,550		47,941		28,339			(40,609)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	798		2,045.07		35,200		19,057		8,661			(16,143)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	299		2,093.19		12,360		6,692		2,532			(5,668)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	8,694		185.69		17,280		9,355		3,072			(7,925)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	2,130		2,623.35		143,360		77,615		36,347			(65,745)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	913		2,681.18		52,080		28,196		11,127			(23,884)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/14/2022	04/19/2023	304		2,786.32		10,640		5,761		1,674			(4,879)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/14/2022	04/19/2023	7,800		13,893.21		98,280		53,209		1			(45,071)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/14/2022	04/19/2023	1,500		13,893.21		20,550		11,126		0			(9,424)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/14/2022	04/12/2024	64,055		273.54		497,640		382,274		39,189			(115,366)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/14/2022	04/19/2023	74,730		271.37		479,080		259,375		4,693			(219,705)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/14/2022	04/19/2023	36,077		278.97		122,500		66,322		108			(56,178)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/14/2022	04/14/2027	300,000		271.64		28,530		25,896		13,230			(2,634)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/14/2022	04/13/2029	100,000		271.64		14,130		13,198		7,930			(932)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/14/2022	04/19/2023	6,731		355.86		49,680		26,897		6,639			(22,783)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/14/2022	04/19/2023	3,646		353.72		28,080		15,203		9,207			(12,877)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	04/14/2022	04/12/2024	13,215		577.54		320,210		245,977		114,641			(74,233)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/12/2024	6,151		374.66		71,530		54,948		12,169			(16,583)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/19/2023	1,872		383.26		8,890		4,813		107			(4,077)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/19/2023	8,291		379.9		49,290		26,686		838			(22,604)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/14/2022	04/19/2023	19,523		373.54		170,820		92,482		5,330			(78,338)				
000000000		EX5	Equity/Index	MSIDV-		04/19/2023	2,407				21,510		11,646		694			(9,864)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/14/2022	04/19/2023	35,897		369.77		203,520		110,186		8,156			(93,334)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/14/2022	04/19/2023	61,417		363.35		532,170		288,118		44,650			(244,052)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/20/2022	04/20/2027	100,000		964.36		11,440		10,422		5,810			(1,018)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/25/2023	9,540		964.36		210,680		117,555		7,156			(93,125)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/25/2023	3,422		974		61,050		34,065		1,412			(26,985)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/19/2024	3,422		960.5		109,230		84,857		13,628			(24,374)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/20/2022	04/25/2023	230		37,340.75		122,310		68,246		0			(54,064)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/20/2022	04/25/2023	40		39,133.95		5,740		3,203					(2,537)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/20/2022	04/25/2023	28		38,114.29		9,100		5,078					(4,022)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/20/2022	04/25/2023	20		34,774.02		13,300		7,421		14			(5,879)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/20/2022	04/25/2023	17		34,527.89		15,060		8,403		19			(6,657)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	04/20/2022	04/25/2023	14		34,703.69		12,400		6,919		12			(5,481)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/20/2022	04/25/2023	2,141		381.46		11,280		6,294		88			(4,986)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/20/2022	04/25/2023	1,606		373.62		13,680		7,633		251			(6,047)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/20/2022	04/25/2023	18,736		373.24		163,100		91,006		3,103			(72,094)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/20/2022	04/25/2023	1,606		373.24		13,980		7,801		251			(6,179)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/20/2022	04/19/2024	4,015		372.87		48,750		37,872		6,435			(10,878)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/19/2024	1,671		365.94		33,420		25,963		14,836			(7,457)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/25/2023	42,047		373.12		229,520		128,067		5,681			(101,453)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/25/2023	57,919		365.22		532,480		297,112		34,010			(235,368)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/20/2022	04/25/2023	5,012		372.4		28,800		16,070		782			(12,730)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/20/2022	04/25/2023	1,258		2,908.13		71,060		39,650		2			(31,410)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/20/2022	04/25/2023	481		3,029.76		13,390		7,471		0			(5,919)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/20/2022	04/25/2023	185		2,991.92		6,500		3,627		0			(2,873)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/20/2022	04/25/2023	185		2,667.59		9,850		5,496		46			(4,354)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/20/2022	04/25/2023	6,000		13,998.53		87,000		48,544		1			(38,456)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/20/2022	04/25/2023	1,500		13,998.53		21,750		12,136		0			(9,614)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/20/2022	04/25/2023	785		2,205.31		38,080		21,248		10			(16,832)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/20/2022	04/25/2023	491		2,313.33		11,300		6,305		1			(4,995)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/20/2022	04/25/2023	294		2,282.76		8,460		4,720		1			(3,740)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/20/2022	04/25/2023	245		2,015.76		9,700		5,412		95			(4,288)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	590		14,132.06		188,730		105,829		32,322			(82,902)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	153		14,173.22		47,544		26,660		7,964			(20,884)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	73		14,653.44		16,130		9,045		2,068			(7,085)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	2,009		2,027.30		117,280		65,764		30,969			(51,516)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	1,105		2,037.26		48,114		26,979		12,825			(21,135)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	301		2,106.96		11,034		6,187		2,288			(4,847)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	04/21/2022	04/26/2023	8,788		184.24		20,320		11,394		4,462			(8,926)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/21/2022	04/26/2023	259		34,897.13		233,100		130,709		25,387			(102,391)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/21/2022	04/26/2023	101		35,871.33		79,450		44,551		5,536			(34,899)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/21/2022	04/26/2023	43		36,775.94		26,250		14,719		1,232			(11,531)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/21/2022	04/19/2024	66,054		272.77		559,800		435,496		52,361			(124,304)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/21/2022	04/26/2023	51,008		272.77		314,140		176,151		2,933			(137,989)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/21/2022	04/26/2023	30,825		280.4		99,960		56,052		96			(43,908)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/21/2022	04/21/2027	700,000		271.11		82,390		75,104		42,350			(7,286)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/21/2022	04/20/2029	200,000		271.11		37,980		35,582		23,320			(2,398)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/21/2022	04/26/2023	8,369		357.01		60,300		33,813		7,127			(26,487)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/21/2022	04/26/2023	1,953		357.37		12,390		6,948		3,298			(5,442)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/21/2022	04/19/2024	9,414		586.14		227,970		177,349		68,097			(50,621)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	2,185		2,664.47		141,752		79,486		30,276			(62,266)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	603		2,815.74		24,912		13,969		3,329			(10,943)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/21/2022	04/26/2023	414		2,805.13		20,405		11,442		2,788			(8,963)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	04/26/2023	5,900		13,720.45		77,880		43,670		1			(34,210)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	04/21/2022	04/26/2023	1,500		13,720.45		19,800		11,103		0			(8,697)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	04/21/2022	04/26/2023	3,100		1.01		83,390		46,760		15,809			(36,630)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	04/21/2022	04/26/2023	900		1.03		11,520		6,460		1,909			(5,060)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	04/21/2022	04/26/2023	891		3,865.18		108,150		60,644		23,699			(47,506)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	04/21/2022	04/26/2023	229		3,975.16		18,090		10,144		3,126			(7,946)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/21/2022	04/26/2023	1,883		379.48		9,800		5,495		147			(4,305)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/21/2022	04/26/2023	1,345		371.68		11,350		6,364		387			(4,986)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/21/2022	04/26/2023	18,564		371.3		160,080		89,763		5,647			(70,317)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/21/2022	04/26/2023	1,883		371.3		16,240		9,106		573			(7,134)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/21/2022	04/19/2024	4,036		370.93		49,050		38,158		9,105			(10,892)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/21/2022	04/26/2023	42,126		372.07		253,680		142,249		9,091			(111,431)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/21/2022	04/26/2023	58,307		364.18		560,120		314,082		47,963			(246,038)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2022	05/02/2023	6,000		13,003.36		81,000		46,763		1			(34,237)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2022	05/02/2023	1,300		13,003.36		17,550		10,132		0			(7,418)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	05/02/2023	7,353		948.16		175,000		101,030		14,567			(73,970)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	05/02/2023	3,466		964.34		57,420		33,149		2,843			(24,271)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	04/26/2024	2,206		946.25		72,240		56,826		13,823			(15,414)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	04/26/2024	4,073		367.21		50,100		39,410		12,024			(10,690)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	05/02/2023	20,906		367.95		179,410		103,576		11,176			(75,834)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	05/02/2023	4,344		374.21		25,440		14,687		915			(10,753)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	05/02/2023	4,344		370.52		32,000		18,474		1,604			(13,526)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	04/27/2022	05/02/2023	2,444		367.21		21,870		12,626		1,446			(9,244)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	228		35,366.64		164,920		95,211		127			(69,709)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	54		36,199.19		24,300		14,029		7			(10,271)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	15		36,831.93		4,550		2,627		1			(1,923)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	36		33,168.72		21,360		12,331		535			(9,029)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	15		33,301.93		9,000		5,196		187			(3,804)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2022	05/02/2023	1,744		2,694.48		130,680		75,444		317			(55,236)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2022	05/02/2023	317		2,664.21		27,520		15,888		121			(11,632)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2022	05/02/2023	277		2,825.68		10,080		5,819		2			(4,261)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2022	05/02/2023	317		2,515.36		17,760		10,253		1,851			(7,507)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	04/27/2022	05/02/2023	198		2,515.36		11,600		6,697		1,188			(4,903)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/27/2022	04/27/2027	100,000		951.97		11,740		10,741		6,220			(999)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	04/27/2022	05/02/2023	637		1,985.77		49,200		28,404		918			(20,796)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	04/27/2022	05/02/2023	372		2,059.25		18,830		10,871		182			(7,959)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	04/27/2022	05/02/2023	372		2,117.65		13,020		7,517		85			(5,503)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	04/27/2022	05/02/2023	318		1,882.15		10,860		6,270		1,551			(4,590)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	45,479		366.75		280,140		161,729		27,028			(118,411)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	41,807		359.67		392,200		226,423		70,173			(165,777)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/27/2022	05/02/2023	7,909		365.69		46,200		26,672		5,556			(19,528)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	04/28/2022	05/03/2023	5,300		0.99		159,530		92,540		53,573			(66,990)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	04/28/2022	05/03/2023	1,100		1.02		30,030		17,420		7,750			(12,610)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	04/28/2022	05/03/2023	1,033		3,754.35		107,640		62,440		39,967			(45,200)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	04/28/2022	05/03/2023	185		3,822.34		16,520		9,583		5,333			(6,937)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/28/2022	05/03/2023	6,000		13,456.06		81,600		47,334		1			(34,266)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	04/28/2022	05/03/2023	1,300		13,456.06		17,680		10,256		3,770			(7,424)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	05/03/2023	292		34,085.97		244,530		141,847		44,223			(102,683)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	05/03/2023	68		34,866.04		61,410		35,623		7,751			(25,787)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/28/2022	05/03/2023	2,335		2,585.53		144,000		83,531		47,299			(60,469)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/28/2022	05/03/2023	467		2,667.77		23,400		13,574		6,210			(9,826)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	04/28/2022	05/03/2023	195		2,616.37		10,800		6,265		3,287			(4,535)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/28/2022	05/03/2023	483		13,563.70		89,050		51,656		25,195			(37,394)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/28/2022	05/03/2023	59		13,711.72		13,760		7,982		3,536			(5,778)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	04/28/2022	05/03/2023	45		14,263.42		9,600		5,569		1,801			(4,031)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	04/28/2022	05/03/2023	1,981		1,948.63		62,700		36,371		26,903			(26,329)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	04/28/2022	05/03/2023	574		2,027.26		18,040		10,465		6,160			(7,575)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	04/28/2022	05/03/2023	261		2,033.02		9,500		5,511		3,136			(3,989)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	05/03/2023	7,913		175.16		14,700		8,527		4,638			(6,173)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/28/2022	05/03/2023	8,445		354.16		54,300		31,498		10,237			(22,802)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/28/2022	04/28/2027	400,000		269.96		47,040		43,063		24,760			(3,977)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/28/2022	04/27/2029	100,000		269.96		18,960		17,815		11,810			(1,145)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/28/2022	04/26/2024	41,487		269.42		364,000		286,732		43,723			(77,268)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/28/2022	05/03/2023	95,567		270.23		583,080		338,232		9,461			(244,848)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	04/28/2022	05/03/2023	28,892		274.55		123,240		71,489		656			(51,751)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	04/26/2024	4,064		368.02		49,500		38,992		9,566			(10,508)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	05/03/2023	20,860		368.76		180,180		104,519		7,835			(75,661)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	05/03/2023	4,064		375.03		24,000		13,922		579			(10,078)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	05/03/2023	4,335		371.34		32,160		18,655		1,099			(13,505)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	05/03/2023	2,438		368.02		21,870		12,686		1,020			(9,184)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/28/2022	05/03/2023	45,323		368.01		283,360		164,371		22,580			(118,989)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	04/28/2022	05/03/2023	41,382		360.91		395,430		229,381		59,705			(166,049)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	04/28/2022	04/26/2024	11,238		574.49		276,600		217,885		109,786			(58,715)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/04/2022	05/04/2027	200,000		954.34		22,920		21,057		12,300			(1,863)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/04/2022	05/04/2029	200,000		954.34		36,100		34,006		23,680			(2,094)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/09/2023	19,022		368.35		156,100		93,082		10,213			(63,018)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/09/2023	3,804		374.24		21,700		12,940		869			(8,760)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/09/2023	4,891		370.19		36,000		21,467		2,027			(14,533)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/09/2023	1,630		366.51		14,820		8,837		1,126			(5,983)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/03/2024	4,620		368.72		52,360		41,689		12,530			(10,671)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	46,241		365.19		299,920		178,842		39,152			(121,078)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	49,362		359.19		455,880		271,840		95,895			(184,040)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	6,525		363.42		47,150		28,115		7,156			(19,035)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/03/2024	3,039		954.34		91,350		72,733		15,159			(18,617)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/09/2023	10,164		957.2		210,490		125,515		13,245			(84,975)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/04/2022	05/09/2023	5,554		968.65		87,980		52,462		3,823			(35,518)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	320		36,138.78		224,540		133,893		72			(90,647)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	59		37,330.92		21,600		12,880		2			(8,720)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	15		39,068.03		2,100		1,252		0			(848)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	35		34,061.06		22,440		13,381		175			(9,059)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	23		33,958.87		18,640		11,115		150			(7,525)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	1,801		2,782.32		136,770		81,556		121			(55,214)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	575		2,938.92		19,650		11,717		2			(7,933)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	421		3,004.17		10,010		5,969		0			(4,041)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	192		2,602.22		9,350		5,575		229			(3,775)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/04/2022	05/09/2023	500		13,535.71		6,300		3,757		0			(2,543)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/04/2022	05/09/2023	5,600		13,535.71		64,400		38,402		1			(25,998)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/04/2022	05/09/2023	1,200		13,535.71		13,800		8,229		0			(5,571)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	1,077		2,102.01		59,640		35,563		198			(24,077)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	769		2,191.71		23,850		14,222		29			(9,628)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	513		2,230.71		12,100		7,215		9			(4,885)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	256		1,965.52		6,950		4,144		310			(2,806)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/04/2022	05/09/2023	256		1,961.62		10,350		6,172		423			(4,178)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/05/2022	05/10/2023	51,148		266.51		349,350		209,251		15,462			(140,099)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/05/2022	05/10/2023	33,227		274.01		121,930		73,033		1,249			(48,897)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/05/2022	05/03/2024	45,174		267.31		392,040		312,564		62,616			(79,476)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/05/2022	05/05/2027	1,600,000		267.85		187,840		172,675		103,680			(15,165)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	05/05/2022	05/10/2023	1,100		1.01		25,080		15,022		11,980			(10,058)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/05/2022	05/10/2023	866		3,685.54		94,720		56,735		39,085			(37,985)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/05/2022	05/10/2023	162		3,800.13		12,660		7,583		4,260			(5,077)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/05/2022	05/10/2023	19,162		364.94		163,800		98,112		8,360			(65,688)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/05/2022	05/10/2023	4,106		370.78		24,600		14,735		712			(9,865)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/05/2022	05/10/2023	4,927		366.77		37,980		22,749		1,611			(15,231)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/05/2022	05/10/2023	1,369		363.11		12,950		7,757		793			(5,193)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	05/05/2022	05/03/2024	4,654		365.31		53,890		42,965		10,758			(10,925)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/05/2022	05/10/2023	46,465		362.72		298,290		178,667		51,233			(119,623)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/05/2022	05/10/2023	49,316		356.76		467,100		279,780		120,829			(187,320)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/05/2022	05/10/2023	7,127		348.34		66,750		39,981		21,705			(26,769)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/05/2022	05/10/2023	3,991		354.65		24,920		14,926		10,470			(9,994)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/05/2022	05/10/2023	5,600		12,850.55		64,960		38,909		1			(26,051)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/05/2022	05/10/2023	1,200		12,850.55		13,920		8,338		0			(5,582)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/05/2022	05/03/2024	7,263		564.04		174,800		139,364		91,580			(35,436)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	05/05/2022	05/10/2023	9,707		174.77		20,570		12,321		6,873			(8,249)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/05/2022	05/10/2023	273		33,294.95		200,700		120,214		57,578			(80,486)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/05/2022	05/10/2023	52		34,119.90		29,920		17,921		6,677			(11,999)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/05/2022	05/10/2023	36		34,746.86		18,000		10,781		3,235			(7,219)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/05/2022	05/10/2023	2,704		2,547.44		154,972		92,824		60,742			(62,148)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/05/2022	05/10/2023	557		2,567.55		34,188		20,478		12,650			(13,710)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/05/2022	05/10/2023	278		2,660.60		13,412		8,033		3,933			(5,379)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BOADV-	05/05/2022	05/10/2023	537		12,940.50		162,150		97,123		69,177			(65,027)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BOADV-	05/05/2022	05/10/2023	101		13,236.06		26,260		15,729		10,023			(10,531)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/05/2022	05/10/2023	2,084		1,904.82		82,680		49,523		42,532			(33,157)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/05/2022	05/10/2023	909		1,957.22		35,020		20,976		15,900			(14,044)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/05/2022	05/10/2023	321		1,981.54		10,800		6,469		4,672			(4,331)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/05/2022	05/04/2029	800,000		267.85		151,200		142,484		97,120			(8,717)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/11/2022	05/11/2027	200,000		940.23		23,060		21,273		13,520			(1,787)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	5,600		11,967.56		68,880		42,362		188			(26,518)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	2,000		11,967.56		24,600		15,129		67			(9,471)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/11/2022	05/16/2023	20,329		362.56		181,300		111,502		22,262			(69,798)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/11/2022	05/16/2023	4,121		371.3		21,150		13,008		1,349			(8,142)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/11/2022	05/16/2023	4,121		365.47		30,900		19,004		3,090			(11,896)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/11/2022	05/16/2023	2,747		364.02		22,500		13,838		2,497			(8,662)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/11/2022	05/10/2024	3,022		361.83		38,610		31,106		11,531			(7,504)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	31,484		363.7		180,400		110,948		36,994			(69,452)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	58,389		356.71		512,040		314,911		165,352			(197,129)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	4,866		360.21		34,680		21,329		9,062			(13,351)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/10/2024	4,786		939.28		141,750		114,201		45,021			(27,549)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	9,147		932.7		226,180		139,104		36,907			(87,076)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	6,594		951.51		107,260		65,966		10,497			(41,294)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	308		33,616.82		274,400		168,760		2,181			(105,641)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	91		34,030.66		66,700		41,021		303			(25,679)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	19		35,081.18		7,920		4,871		8			(3,049)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	35		31,133.75		17,710		10,892		5,697			(6,818)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/11/2022	05/16/2023	22		31,038.25		14,910		9,170		4,768			(5,740)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	1,831		2,451.32		195,650		120,327		28,398			(75,323)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	554		2,585.15		32,370		19,908		1,414			(12,462)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	341		2,580.46		20,320		12,497		933			(7,823)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	213		2,291.65		10,700		6,581		7,645			(4,119)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	213		2,427.84		9,700		5,966		3,111			(3,734)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	1,106		1,865.90		64,410		39,613		13,279			(24,797)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	989		1,938.06		37,060		22,792		3,910			(14,268)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	407		1,843.56		26,950		16,575		6,667			(10,375)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/11/2022	05/16/2023	291		1,625.36		12,450		7,657		13,581			(4,793)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	05/12/2022	05/17/2023	4,800		1.01		145,440		89,836		91,344			(55,604)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	05/12/2022	05/17/2023	1,700		0.99		26,520		16,381		18,182			(10,139)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/12/2022	05/17/2023	1,190		3,642.33		117,820		72,776		59,339			(45,044)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/12/2022	05/17/2023	221		3,768.80		15,520		9,586		6,431			(5,934)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/12/2022	05/17/2023	138		3,891.66		8,850		5,467		2,924			(3,383)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	277		32,301.44		195,360		120,671		88,299			(74,689)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	79		33,253.35		58,250		35,980		19,886			(22,270)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	25		34,014.88		13,200		8,153		3,749			(5,047)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	5,700		11,945.50		68,400		42,250		60			(26,150)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	2,000		11,945.50		24,000		14,824		21			(9,176)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/12/2022	05/17/2023	47,504		267.61		285,750		176,504		11,448			(109,246)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/12/2022	05/17/2023	36,282		274.03		127,070		78,489		1,538			(48,581)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/12/2022	05/10/2024	43,763		267.61		363,870		293,547		60,761			(70,323)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/12/2022	05/12/2027	400,000		267.34		47,200		43,567		26,240			(3,633)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/12/2022	05/11/2029	300,000		267.34		57,060		53,924		36,690			(3,136)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	20,613		362.38		186,750		115,353		25,726			(71,397)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	4,123		371.11		21,750		13,435		1,645			(8,315)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	4,123		364.93		32,250		19,920		3,773			(12,330)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	2,748		363.47		23,400		14,454		3,008			(8,946)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/10/2024	3,023		361.65		38,500		31,059		12,966			(7,441)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/12/2022	05/17/2023	2,447		2,400.61		106,140		65,561		70,957			(40,579)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/12/2022	05/17/2023	549		2,476.45		24,700		15,257		14,872			(9,443)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/12/2022	05/17/2023	380		2,523.84		15,480		9,562		8,671			(5,918)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/12/2022	05/17/2023	586		12,196.35		144,200		89,070		96,672			(55,130)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/12/2022	05/17/2023	159		12,339.70		44,840		27,697		28,665			(17,143)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/12/2022	05/17/2023	92		12,710.01		23,650		14,608		13,697			(9,042)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CSIDV-	05/12/2022	05/10/2024	7,503		563.48		170,040		137,178		97,677			(32,862)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	10,578		172.04		29,160		18,012		12,397			(11,148)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	2,290		349.05		15,920		9,834		10,072			(6,086)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	2,415		1,718.50		81,480		50,329		69,480			(31,151)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	862		1,821.13		25,200		15,566		19,629			(9,634)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	05/12/2022	05/17/2023	345		1,824.61		11,580		7,153		8,925			(4,427)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	4,579		348.7		53,120		32,811		19,679			(20,309)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	31,483		363.72		170,500		105,316		33,066			(65,184)				
SP500LV5		EX5	Equity/Index	JPMDV-	05/12/2022	05/17/2023	58,672				512,500		316,564		154,296			(195,936)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/18/2022	05/18/2027	300,000		940.27		34,710		32,151		20,310			(2,559)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/18/2022	05/23/2023	10,210		941.21		207,360		131,410		32,967			(75,950)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/18/2022	05/23/2023	5,743		953.43		86,940		55,096		10,349			(31,844)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/18/2022	05/17/2024	4,892		938.38		142,600		116,233		39,765			(26,367)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	05/18/2022	05/23/2023	273		33,946.29		161,250		102,189		2,624			(59,061)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	05/18/2022	05/23/2023	92		34,765.03		34,075		21,594		345			(12,481)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	05/18/2022	05/23/2023	38		35,583.77		8,496		5,384		61			(3,112)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	05/18/2022	05/23/2023	29		31,773.48		18,099		11,470		3,135			(6,629)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	05/18/2022	05/23/2023	22		31,143.67		18,277		11,583		5,111			(6,694)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023	5,600		11,928.31		70,560		44,716		1			(25,844)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023	1,200		11,928.31		15,120		9,582		0			(5,538)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	1,127		1,939.90		60,400		38,277		5,139			(22,123)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	789		2,016.22		26,320		16,680		1,067			(9,640)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	338		2,065.92		8,040		5,095		206			(2,945)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	282		1,682.55		8,900		5,640		7,835			(3,260)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	1,878		2,596.91		124,650		78,994		4,929			(45,656)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	417		2,580.14		30,100		19,075		1,387			(11,025)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	292		2,747.84		8,400		5,323		77			(3,077)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	209		2,378.91		10,300		6,527		4,370			(3,773)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/17/2024	5,236		362.47		60,800		49,558		18,660			(11,242)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023	22,048		359.93		215,200		136,378		31,500			(78,822)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023	1,929		365.01		14,000		8,872		1,456			(5,128)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023	7,166		364.65		53,300		33,778		5,674			(19,522)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	05/18/2022	05/23/2023	2,480		361.75		21,870		13,860		2,847			(8,010)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	42,536		362.9		236,800		150,067		59,602			(86,733)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	60,355		355.59		529,200		335,369		203,759			(193,831)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/18/2022	05/23/2023	6,323		360.46		41,140		26,072		12,134			(15,068)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/19/2022	05/24/2023	64,370		266.67		412,800		262,706		22,163			(150,094)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/19/2022	05/24/2023	34,430		269.87		171,120		108,901		5,585			(62,219)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/19/2022	05/17/2024	65,867		266.93		563,200		459,682		98,247			(103,518)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/19/2022	05/19/2027	300,000		267.2		35,460		32,864		19,800			(2,596)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/19/2022	05/18/2029	100,000		267.2		19,070		18,073		12,280			(997)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	05/19/2022	05/24/2023	2,600		1.02		70,460		44,841		46,788			(25,619)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	05/19/2022	05/24/2023	600		1.01		17,400		11,073		11,790			(6,327)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/19/2022	05/24/2023	879		3,669.67		81,920		52,134		38,263			(29,786)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/19/2022	05/24/2023	220		3,764.32		13,120		8,350		5,299			(4,770)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	22,324		359.93		217,890		138,665		34,348			(79,225)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	1,929		365.37		13,650		8,687		1,546			(4,963)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	7,441		365.01		54,000		34,366		6,243			(19,634)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/17/2024	5,236		362.84		60,990		49,780		19,898			(11,210)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	42,536		363.59		205,720		130,920		55,880			(74,800)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	60,643		356.63		485,300		308,845		188,350			(176,455)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	6,323		347.59		54,340		34,582		25,450			(19,758)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/19/2022	05/24/2023	2,587		348.63		18,990		12,085		13,250			(6,905)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	05/19/2022	05/17/2024	9,685		551.9		247,500		202,009		169,977			(45,491)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/19/2022	05/24/2023	256		31,503.15		178,400		113,534		100,621			(64,866)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/19/2022	05/24/2023	80		32,284.48		59,250		37,707		28,072			(21,543)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/19/2022	05/24/2023	32		32,878.29		22,300		14,192		9,211			(8,108)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/19/2022	05/24/2023	2,007		2,400.90		104,160		66,288		65,313			(37,872)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/19/2022	05/24/2023	711		2,489.38		32,640		20,772		18,143			(11,868)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/19/2022	05/24/2023	293		2,549.16		12,110		7,707		6,174			(4,403)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/19/2022	05/24/2023	5,600		11,875.63		71,680		45,617		1			(26,063)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	05/19/2022	05/24/2023	1,200		11,875.63		15,360		9,775		0			(5,585)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/19/2022	05/24/2023	539		12,077.51		138,880		88,383		96,069			(50,497)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/19/2022	05/24/2023	109		12,053.76		22,490		14,313		15,837			(8,177)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/19/2022	05/24/2023	51		12,837.55		8,940		5,689		5,298			(3,251)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/19/2022	05/24/2023	1,520		1,786.88		58,671		37,338		44,664			(21,333)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/19/2022	05/24/2023	507		1,825.95		15,750		10,023		14,672			(5,727)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MSIDV-	05/19/2022	05/24/2023	281		1,868.58		7,625		4,853		5,475			(2,772)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	05/19/2022	05/24/2023	7,562		175.52		16,120		10,259		6,010			(5,861)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	193		33,983.25		140,120		91,553		2,778			(48,567)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	53		35,492.90		17,340		11,330		110			(6,010)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	28		36,777.72		4,410		2,881		10			(1,529)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	22		32,345.12		10,710		6,998		1,240			(3,712)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	05/25/2022	05/31/2023	5,800		11,943.93		73,660		48,128		708			(25,532)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	05/25/2022	05/31/2023	1,700		11,943.93		18,020		11,774		0			(6,246)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	556		1,813.55		63,300		41,359		15,348			(21,941)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	778		2,020.46		28,280		18,478		1,236			(9,802)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	389		2,061.84		10,780		7,044		327			(3,736)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	278		1,786.56		8,850		5,782		4,816			(3,068)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2022	05/24/2024	7,652		364.84		94,080		77,573		27,799			(16,507)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2022	05/31/2023	2,459		371.42		14,580		9,526		1,064			(5,054)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2022	05/31/2023	4,099		367.4		31,350		20,484		3,019			(10,866)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2022	05/31/2023	16,396		365.2		142,800		93,304		15,875			(49,496)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/25/2022	05/31/2023	1,640		362.64		16,440		10,742		2,149			(5,698)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	1,154		2,596.41		87,640		57,263		3,703			(30,377)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	495		2,734.73		18,600		12,153		221			(6,447)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	371		2,758.99		12,240		7,997		115			(4,243)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	206		2,443.54		8,550		5,586		2,368			(2,964)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	05/25/2022	05/31/2023	206		2,416.85		10,200		6,665		3,325			(3,535)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/25/2022	05/31/2023	32,893		364.3		180,550		117,969		60,727			(62,581)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/25/2022	05/31/2023	57,205		357.31		490,000		320,159		205,028			(169,841)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/25/2022	05/31/2023	5,434		361.85		35,150		22,967		12,797			(12,183)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/25/2022	05/24/2024	1,430		351.71		32,050		26,427		25,049			(5,623)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2022	05/24/2024	5,178		949.21		140,140		115,552		29,265			(24,588)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2022	05/25/2029	100,000		946.38		18,130		17,225		12,230			(905)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2022	05/31/2023	5,812		958.68		87,450		57,139		3,232			(30,311)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/25/2022	05/31/2023	9,193		949.21		174,870		114,258		9,447			(60,612)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	05/26/2022	06/01/2023	4,100		1		119,720		78,543		68,160			(41,177)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	936		3,714.12		100,800		66,130		38,337			(34,670)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	214		3,762.75		13,600		8,922		5,046			(4,678)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/26/2022	06/01/2023	165		32,278.18		153,360		100,612		64,591			(52,748)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/26/2022	06/01/2023	46		32,637.19		36,750		24,110		14,415			(12,640)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	05/26/2022	06/01/2023	21		35,019.70		8,540		5,603		1,730			(2,937)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/26/2022	06/01/2023	5,800		12,276.79		69,020		45,281		36			(23,739)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/26/2022	06/01/2023	1,700		12,276.79		17,000		11,153		0			(5,847)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/26/2022	05/26/2027	600,000		269.45		71,160		66,219		37,800			(4,941)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/26/2022	05/25/2029	500,000		269.45		95,700		90,955		59,600			(4,745)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/26/2022	05/24/2024	54,555		269.45		465,990		384,748		61,244			(81,242)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/26/2022	06/01/2023	54,184		269.72		328,500		215,513		9,558			(112,987)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	05/26/2022	06/01/2023	27,092		274.03		115,340		75,669		1,468			(39,671)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/26/2022	06/01/2023	2,453		372.33		14,670		9,624		946			(5,046)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/26/2022	06/01/2023	4,089		368.29		31,500		20,666		2,712			(10,834)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/26/2022	06/01/2023	16,629		366.46		142,130		93,245		13,923			(48,885)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/26/2022	06/01/2023	1,908		363.52		19,250		12,629		2,277			(6,621)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	05/26/2022	05/24/2024	7,633		365.72		93,800		77,447		26,256			(16,353)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	1,772		2,507.85		91,960		60,331		44,851			(31,629)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	443		2,532.68		23,870		15,660		11,064			(8,210)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	282		2,641.93		10,430		6,843		3,994			(3,587)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	513		12,325.89		149,940		98,369		90,571			(51,571)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	163		12,436.38		40,600		26,636		24,074			(13,964)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	1,850		1,862.13		82,280		53,980		50,584			(28,300)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	490		1,856.62		13,680		8,975		8,695			(4,705)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	381		1,941.17		11,480		7,531		6,297			(3,949)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/26/2022	06/01/2023	32,853		365.09		178,250		116,941		56,685			(61,309)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/26/2022	06/01/2023	57,422		358.09		484,410		317,799		193,983			(166,611)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	05/26/2022	05/24/2024	7,482		561.87		177,060		146,191		104,734			(30,869)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/26/2022	06/01/2023	4,285		350.39		32,700		21,453		13,618			(11,247)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	SOCDV-	05/26/2022	06/01/2023	2,000		348.63		14,490		9,506		9,305			(4,984)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	05/26/2022	06/01/2023	6,946		167.92		15,600		10,234		6,474			(5,366)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/02/2022	06/02/2027	400,000		949.31		45,920		42,906		25,560			(3,014)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/07/2023	5,056		960.7		84,000		56,617		7,092			(27,383)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/07/2023	9,270		948.36		203,280		137,012		23,635			(66,268)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/07/2023	2,179		374.03		11,840		7,980		706			(3,860)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/07/2023	7,083		369.99		49,920		33,647		3,980			(16,274)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/07/2023	18,526		367.79		148,920		100,373		13,802			(48,547)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	06/07/2023	1,635		365.95		14,640		9,867		1,526			(4,773)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	05/31/2024	7,083		365.95		86,840		72,529		24,309			(14,311)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	06/02/2022	06/07/2023	42,523		364.76		251,810		169,722		69,304			(82,088)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	06/02/2022	06/07/2023	61,073		357.4		567,100		382,230		220,975			(184,870)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	06/02/2022	06/07/2023	5,993		367.92		28,350		19,108		6,625			(9,242)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	06/02/2022	06/07/2023	1,427		366.16		7,600		5,122		1,965			(2,478)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/02/2022	05/31/2024	5,267		947.41		158,500		132,380		34,051			(26,120)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/02/2022	06/07/2023	253		35,708.65		112,560		75,866		531			(36,694)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/02/2022	06/07/2023	114		36,772.59		26,980		18,185		59			(8,795)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/02/2022	06/07/2023	33		37,371.06		5,390		3,633		7			(1,757)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/02/2022	06/07/2023	60		32,982.29		33,400		22,512		1,974			(10,888)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/02/2022	06/07/2023	33		33,015.54		17,820		12,011		1,027			(5,809)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2022	06/07/2023	941		2,809.92		42,744		28,810		401			(13,934)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2022	06/07/2023	667		2,850.72		24,582		16,568		195			(8,014)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2022	06/07/2023	314		2,888.96		9,480		6,390		66			(3,090)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/02/2022	06/07/2023	1,200		12,892.89		14,880		10,029		0			(4,851)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/02/2022	06/07/2023	6,000		12,892.89		81,000		54,595		1			(26,405)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/02/2022	06/07/2023	600		12,892.89		6,240		4,206		0			(2,034)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2022	06/07/2023	790		2,047.59		43,065		29,026		1,285			(14,039)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2022	06/07/2023	790		2,161.45		20,535		13,841		350			(6,694)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2022	06/07/2023	316		2,178.52		7,314		4,930		117			(2,384)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2022	06/07/2023	263		1,895.77		9,245		6,231		1,638			(3,014)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/02/2022	06/07/2023	263		1,876.79		8,700		5,864		1,882			(2,836)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	06/03/2022	06/07/2023	3,400		0.98		108,800		73,537		54,745			(35,263)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	06/03/2022	06/07/2023	1,100		0.99		24,860		16,803		11,727			(8,057)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/03/2022	06/07/2023	899		3,730.68		110,500		74,686		39,625			(35,814)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/03/2022	06/07/2023	132		3,844.19		9,300		6,286		2,843			(3,014)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	289		32,801.00		208,050		140,618		77,653			(67,432)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	79		33,853.79		60,840		41,121		16,471			(19,719)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	24		33,787.99		17,120		11,571		4,812			(5,549)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/03/2022	06/07/2023	6,000		12,548.03		82,200		55,558		1			(26,642)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/03/2022	06/07/2023	1,300		12,548.03		16,250		10,983		0			(5,267)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	550		12,472.74		168,360		113,793		94,783			(54,568)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	104		12,698.60		23,400		15,816		12,511			(7,584)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	96		13,213.07		19,800		13,383		8,995			(6,417)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	1,912		1,860.45		87,120		58,883		51,004			(28,237)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	743		1,924.48		33,880		22,899		17,479			(10,981)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	743		1,982.85		21,840		14,761		10,215			(7,079)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/03/2022	06/07/2023	2,618		2,488.35		160,974		108,800		76,764			(52,174)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/03/2022	06/07/2023	476		2,586.67		33,636		22,734		12,894			(10,902)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/03/2022	06/07/2023	397		2,637.10		17,640		11,923		6,366			(5,717)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/07/2023	14,486		171.19		34,000		22,980		13,565			(11,020)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	06/03/2022	06/03/2024	9,032		560.41		226,070		189,233		133,755			(36,837)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	2,002		349.71		18,480		12,490		10,775			(5,990)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	5,433		349.01		47,880		32,362		18,405			(15,518)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/03/2024	7,121		363.67		88,140		73,778		28,145			(14,362)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	1,917		371.34		10,780		7,286		901			(3,494)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	7,394		367.33		53,730		36,315		5,838			(17,415)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	18,623		365.14		154,360		104,330		19,187			(50,030)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	1,643		363.31		15,120		10,219		2,093			(4,901)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	42,607		363.69		253,300		171,202		58,256			(82,098)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/03/2022	06/07/2023	61,480		356.35		593,400		401,072		201,948			(192,328)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2022	06/09/2023	79,451		267.01		530,370		362,420		28,714			(167,951)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2022	06/09/2023	29,095		269.96		154,440		105,534		5,447			(48,906)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2022	06/06/2024	52,967		266.74		479,960		403,758		83,858			(76,202)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2022	06/04/2027	1,600,000		268.08		187,840		175,917		103,840			(11,923)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/06/2022	06/06/2029	300,000		268.08		56,730		54,163		36,420			(2,567)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/13/2023	4,385		370.69		25,440		17,568		2,368			(7,872)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/13/2023	5,756		368.87		37,590		25,959		3,913			(11,631)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/13/2023	23,297		364.49		198,050		136,770		26,835			(61,280)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/13/2023	1,644		365.95		12,840		8,867		1,597			(3,973)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/07/2024	7,948		364.49		93,960		79,284		30,198			(14,676)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	06/08/2022	06/13/2023	42,675		363.46		245,850		169,780		81,134			(76,070)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	06/08/2022	06/13/2023	49,835		355.78		471,540		325,638		219,963			(145,902)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	06/08/2022	06/13/2023	4,010		363.11		23,660		16,339		7,958			(7,321)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/08/2022	06/08/2027	200,000		944.5		23,080		21,642		13,200			(1,438)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/13/2023	4,129		953		72,540		50,095		8,794			(22,445)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/13/2023	9,211		942.61		204,450		141,190		31,400			(63,260)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/08/2022	06/07/2024	3,600		941.66		109,480		92,380		27,647			(17,101)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/08/2022	06/13/2023	216		35,379.21		115,020		79,431		208			(35,589)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/08/2022	06/13/2023	52		36,399.45		14,790		10,214		8			(4,576)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/08/2022	06/13/2023	15		36,465.27		4,150		2,866		2			(1,284)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/08/2022	06/13/2023	21		32,515.96		17,990		12,424		1,276			(5,566)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/08/2022	06/13/2023	1,627		2,646.64		143,500		99,099		5,913			(44,401)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/08/2022	06/13/2023	516		2,833.16		16,770		11,581		130			(5,189)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/08/2022	06/13/2023	238		2,553.37		12,660		8,743		1,781			(3,917)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/08/2022	06/13/2023	278		2,515.56		16,940		11,699		3,155			(5,242)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/08/2022	06/13/2023	4,800		12,615.13		60,000		41,435		18			(18,565)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/08/2022	06/13/2023	600		12,615.13		5,220		3,605		0			(1,615)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/08/2022	06/13/2023	635		2,081.99		26,880		18,563		584			(8,317)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/08/2022	06/13/2023	529		2,136.83		15,500		10,704		226			(4,796)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/09/2022	06/14/2023	53,550		268.91		283,140		196,314		12,793			(86,826)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/09/2022	06/14/2023	30,332		272.38		119,070		82,557		3,061			(36,513)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/09/2022	06/07/2024	48,307		267.84		387,000		327,009		68,036			(59,991)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/09/2022	06/09/2027	400,000		267.04		46,800		43,911		26,600			(2,889)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/09/2022	06/08/2029	500,000		267.04		94,150		90,000		61,600			(4,150)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	3,100		1		88,660		61,472		45,935			(27,188)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	700		1.03		16,030		11,114		7,233			(4,916)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/09/2022	06/14/2023	832		3,750.52		80,600		55,884		31,578			(24,716)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/09/2022	06/14/2023	161		3,858.53		10,020		6,947		3,360			(3,073)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/14/2023	4,400		369.43		25,280		17,528		2,231			(7,752)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/14/2023	5,775		367.98		36,540		25,335		3,532			(11,205)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/14/2023	23,376		363.62		192,950		133,781		24,624			(59,169)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/07/2024	7,975		363.62		90,770		76,699		27,602			(14,071)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	242		32,982.79		169,260		117,356		65,437			(51,904)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	65		33,466.88		55,860		38,730		18,326			(17,130)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	19		33,757.33		15,300		10,608		4,669			(4,692)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	1,580		2,483.38		100,620		69,765		52,477			(30,855)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	608		2,577.18		35,400		24,544		15,856			(10,856)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	405		2,616.68		17,200		11,926		7,365			(5,274)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/09/2022	06/14/2023	4,900		12,269.78		62,230		43,147		195			(19,083)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/09/2022	06/14/2023	600		12,269.78		5,340		3,702		4			(1,638)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/09/2022	06/14/2023	513		12,331.12		120,897		83,824		76,291			(37,073)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/09/2022	06/14/2023	82		12,956.88		22,370		15,510		11,972			(6,860)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/09/2022	06/14/2023	49		13,005.96		11,058		7,667		5,906			(3,391)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	1,891		1,869.36		76,300		52,902		46,185			(23,398)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	756		1,876.76		36,680		25,432		21,697			(11,248)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/09/2022	06/14/2023	270		1,928.59		11,250		7,800		6,170			(3,450)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/09/2022	06/14/2023	42,922		361.71		245,850		170,459		81,745			(75,391)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/09/2022	06/14/2023	50,412		354.08		481,250		333,673		219,579			(147,577)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/09/2022	06/14/2023	4,033		347.83		31,080		21,549		14,635			(9,531)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/09/2022	06/14/2023	3,457		347.48		32,160		22,298		22,476			(9,862)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/07/2024	6,807		552.22		177,800		150,238		119,888			(27,562)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	06/09/2022	06/14/2023	5,806		168.78		12,200		8,459		5,352			(3,741)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/21/2023	2,525		367.82		9,450		6,716		2,082			(2,734)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/21/2023	6,172		358.55		43,560		30,959		13,989			(12,601)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/21/2023	23,007		356.77		181,220		128,795		61,920			(52,425)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/14/2024	9,539		357.84		100,640		85,903		53,699			(14,737)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/21/2023	2,525		359.62		16,650		11,833		5,145			(4,817)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/15/2022	06/21/2023	40,304		357.8		252,540		179,483		161,610			(73,057)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/15/2022	06/21/2023	66,005		350.27		653,140		464,194		467,729			(188,946)				

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/15/2022	06/14/2024	1,752		350.96		37,680		32,162		32,740			(5,518)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/15/2022	06/21/2023	5,549		357.46		35,530		25,252		22,884			(10,278)				
BESGUVCX-DC - 7YR		EX5	Equity/Index	CITIDV-		06/15/2027	300,000				34,560		32,542		23,250			(2,018)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/15/2022	06/15/2029	200,000		923.67		36,100		34,595		27,280			(1,505)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/21/2023	4,439		936.6		68,060		48,371		20,277			(19,689)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/21/2023	11,692		925.51		233,280		165,795		81,632			(67,485)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/15/2022	06/14/2024	8,986		931.05		224,930		191,992		92,307			(32,938)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	251		32,416.63		207,900		147,757		27,526			(60,143)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	33		31,373.90		41,900		29,779		8,990			(12,121)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	23		33,367.36		11,830		8,408		1,013			(3,422)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	33		31,036.55		19,700		14,001		7,625			(5,699)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	1,082		2,457.88		92,250		65,563		22,882			(26,687)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	390		2,460.19		32,850		23,347		8,060			(9,503)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	563		2,642.68		18,460		13,120		1,622			(5,340)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	216		2,254.59		12,500		8,884		9,923			(3,616)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2022	06/21/2023	5,900		11,593.77		73,750		52,415		519			(21,335)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/15/2022	06/21/2023	1,400		11,593.77		14,560		10,348		11			(4,212)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	693		1,765.76		71,640		50,915		34,180			(20,725)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	347		1,725.94		43,080		30,617		23,477			(12,463)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	635		1,989.07		17,490		12,430		2,596			(5,060)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/15/2022	06/21/2023	404		1,748.45		12,740		9,054		9,727			(3,686)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/16/2022	06/22/2023	5,200		1.01		145,600		103,881		136,240			(41,719)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/16/2022	06/22/2023	934		3,496.46		81,920		58,447		63,099			(23,473)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/16/2022	06/22/2023	175		3,397.05		15,600		11,130		12,854			(4,470)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/16/2022	06/22/2023	105,468		262.99		565,800		403,679		93,255			(162,121)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/16/2022	06/22/2023	32,099		266.66		126,000		89,897		13,873			(36,103)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/16/2022	06/14/2024	60,759		262.73		465,870		398,207		146,186			(67,663)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/16/2022	06/16/2027	700,000		261.68		80,780		76,108		53,550			(4,672)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/16/2022	06/22/2023	2,522		367.93		9,720		6,935		1,062			(2,785)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/16/2022	06/22/2023	5,884		358.65		42,420		30,265		8,621			(12,155)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/16/2022	06/22/2023	22,697		356.87		182,250		130,029		41,150			(52,221)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	06/16/2022	06/14/2024	9,807		357.94		103,950		88,852		41,454			(15,098)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/16/2022	06/22/2023	40,444		356.22		251,160		179,194		150,659			(71,966)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/16/2022	06/22/2023	66,528		349.05		660,570		471,294		468,210			(189,276)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/16/2022	06/22/2023	5,275		339.84		53,280		38,013		39,027			(15,267)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/16/2022	06/22/2023	4,689		344.62		44,800		31,963		38,686			(12,837)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/16/2022	06/14/2024	9,798		538.62		257,250		219,887		226,268			(37,363)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/16/2022	06/22/2023	8,686		168.89		20,550		14,662		8,406			(5,888)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/16/2022	06/22/2023	247		30,256.26		161,320		115,096		126,292			(46,224)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/16/2022	06/22/2023	80		31,064.29		54,000		38,527		39,304			(15,473)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	06/16/2022	06/22/2023	20		29,597.87		19,800		14,127		16,216			(5,673)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/16/2022	06/22/2023	2,272		2,284.37		101,700		72,560		93,898			(29,140)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/16/2022	06/22/2023	318		2,295.38		7,658		5,464		6,703			(2,194)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/16/2022	06/22/2023	5,900		11,127.57		69,030		49,251		122			(19,779)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/16/2022	06/22/2023	1,500		11,127.57		14,850		10,595		1			(4,255)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/16/2022	06/22/2023	674		11,416.88		169,050		120,611		160,013			(48,439)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/16/2022	06/22/2023	90		11,728.45		16,710		11,922		15,406			(4,788)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/16/2022	06/22/2023	2,121		1,710.87		96,600		68,921		96,134			(27,679)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/16/2022	06/22/2023	303		1,649.83		16,550		11,808		16,658			(4,742)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/16/2022	06/15/2029	100,000		261.68		18,520		17,755		13,440			(765)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	06/21/2024	11,815		923.81		327,000		282,308		138,092			(44,692)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	06/27/2023	1,626		915.49		39,900		29,098		12,267			(10,802)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	06/27/2023	12,682		920.11		279,630		203,923		78,424			(75,707)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/22/2022	06/27/2023	220		32,373.08		172,860		126,060		27,609			(46,800)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/22/2022	06/27/2023	115		33,561.92		49,700		36,244		4,841			(13,456)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/22/2022	06/27/2023	30		33,836.27		11,070		8,073		955			(2,997)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/22/2022	06/27/2023	20		29,660.08		14,220		10,370		9,918			(3,850)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/22/2022	06/27/2023	30		29,477.18		15,120		11,026		11,167			(4,094)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/22/2022	06/27/2023	16		31,123.27		10,450		7,621		4,031			(2,829)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2022	06/27/2023	8,000		11,527.71		99,200		72,343		6,461			(26,857)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2022	06/27/2023	1,400		11,527.71		17,360		12,660		1,131			(4,700)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/22/2022	06/27/2023	710		1,774.79		54,480		39,730		33,898			(14,750)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/22/2022	06/27/2023	887		1,859.30		41,535		30,290		19,162			(11,245)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/22/2022	06/27/2023	296		1,822.11		17,355		12,656		9,241			(4,699)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/22/2022	06/27/2023	296		1,671.68		9,060		6,607		8,979			(2,453)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2022	06/21/2024	9,493		358.5		104,380		90,114		45,948			(14,266)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2022	06/27/2023	2,792		363.16		16,500		12,033		3,325			(4,467)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2022	06/27/2023	2,513		362.08		15,930		11,617		3,387			(4,313)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2022	06/27/2023	26,246		357.07		226,540		165,207		60,780			(61,333)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2022	06/27/2023	1,396		358.86		10,850		7,912		2,682			(2,938)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	06/22/2022	06/27/2023	1,954		372.11		6,090		4,441		760			(1,649)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2022	06/27/2023	39,344		355.82		284,850		207,730		216,744			(77,120)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2022	06/27/2023	61,493		349.3		654,100		477,010		526,808			(177,090)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/22/2022	06/27/2023	6,703		357.54		43,700		31,869		32,518			(11,831)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	06/22/2027	100,000		924.74		11,530		10,902		7,690			(628)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/22/2022	06/22/2029	200,000		924.74		36,340		34,926		27,120			(1,414)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/22/2022	06/27/2023	1,696		2,395.55		133,152		97,103		64,631			(36,049)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/22/2022	06/27/2023	580		2,467.26		32,266		23,530		11,690			(8,736)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/22/2022	06/27/2023	402		2,512.08		17,694		12,904		5,229			(4,790)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/22/2022	06/27/2023	223		2,131.12		9,495		6,924		9,916			(2,571)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/22/2022	06/27/2023	268		2,216.27		3,720		2,713		3,703			(1,007)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/22/2022	06/27/2023	223		2,332.80		9,635		7,026		7,824			(2,609)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/23/2022	06/28/2023	111,936		264.86		607,700		444,851		73,329			(162,849)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/23/2022	06/28/2023	24,664		266.96		111,800		81,840		10,470			(29,960)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/23/2022	06/21/2024	96,000		263.54		791,890		684,617		211,401			(107,273)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/23/2022	06/23/2027	200,000		263.54		23,360		22,100		14,560			(1,260)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/23/2022	06/22/2029	400,000		263.54		95,640		91,956		68,160			(3,684)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	2,300		1.04		64,860		47,479		49,154			(17,381)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	600		1.01		11,820		8,653		9,518			(3,167)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	902		3,429.41		87,420		63,994		71,059			(23,426)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	146		3,401.92		11,700		8,565		9,681			(3,135)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/23/2022	06/28/2023	3,066		363.42		18,260		13,367		4,364			(4,893)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/23/2022	06/28/2023	2,509		362.7		15,660		11,463		3,853			(4,197)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/23/2022	06/28/2023	26,480		357.68		226,100		165,511		67,201			(60,589)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/23/2022	06/28/2023	1,394		359.47		10,650		7,796		2,974			(2,854)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/23/2022	06/21/2024	9,477		358.76		105,740		91,416		51,212			(14,324)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	39,196		356.81		290,250		212,470		202,175			(77,780)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	61,262		350.61		647,770		474,183		485,309			(173,587)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	7,839		343.38		73,440		53,760		54,430			(19,680)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	6,097		348.89		54,600		39,969		41,245			(14,631)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/21/2024	16,352		542.09		448,200		387,485		359,532			(60,715)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	06/23/2022	06/28/2023	9,985		170.26		19,720		14,436		9,372			(5,284)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	238		30,370.58		160,454		117,456		114,070			(42,998)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	65		31,904.45		43,680		31,975		25,888			(11,705)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	16		31,996.48		13,995		10,245		7,967			(3,750)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	2,040		2,281.41		120,520		88,224		102,669			(32,296)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	621		2,321.99		26,950		19,728		22,305			(7,222)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	444		2,317.48		23,960		17,539		20,092			(6,421)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	7,900		11,697.68		96,380		70,552		3,959			(25,828)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	1,400		11,697.68		17,080		12,503		702			(4,577)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	487		11,674.28		136,344		99,807		109,748			(36,537)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	171		11,732.77		46,280		33,878		37,004			(12,402)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/23/2022	06/28/2023	85		11,931.63		24,880		18,213		19,383			(6,667)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	1,870		1,751.04		75,552		55,306		66,812			(20,246)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	759		1,756.17		26,858		19,661		23,750			(7,197)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/23/2022	06/28/2023	409		1,786.98		16,604		12,155		14,416			(4,449)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/29/2022	06/29/2027	200,000		926.76		33,100		31,425		22,780			(1,675)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/29/2022	06/29/2029	300,000		926.76		68,100		65,640		51,210			(2,460)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/29/2022	07/05/2023	4,800		11,658.26		48,480		36,325		337			(12,155)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/29/2022	07/05/2023	600		11,658.26		6,060		4,541		42			(1,519)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	06/29/2022	07/05/2023	600		11,658.26		5,520		4,136		19			(1,384)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	07/05/2023	32		30,781.07		17,800		13,337		7,530			(4,463)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	07/05/2023	26		35,218.26		5,600		4,196		256			(1,404)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	07/05/2023	87		34,845.91		23,490		17,601		1,257			(5,889)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	07/05/2023	216		33,449.59		126,630		94,882		11,711			(31,748)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	07/05/2023	4,464		364.55		24,320		18,223		5,818			(6,097)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	07/05/2023	3,348		358.1		27,600		20,680		8,358			(6,920)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	07/05/2023	25,944		355.95		242,730		181,873		78,985			(60,857)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	06/28/2024	10,601		358.1		121,980		106,499		59,912			(15,481)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	07/05/2023	1,674		356.66		15,000		11,239		4,775			(3,761)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	07/05/2023	35,268		359.06		252,540		189,224		115,447			(63,316)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	07/05/2023	38,737		352.83		406,020		304,224		225,664			(101,796)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	07/05/2023	2,891		353.53		29,100		21,804		15,880			(7,296)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/29/2022	06/28/2024	2,024		352.83		43,050		37,587		36,276			(5,463)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	07/05/2023	10,682		928.61		211,860		158,743		69,709			(53,117)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/29/2022	06/28/2024	4,424		924.9		127,100		110,970		53,873			(16,130)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2022	07/05/2023	1,222		2,503.70		67,200		50,352		19,057			(16,848)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2022	07/05/2023	524		2,574.71		19,920		14,926		4,237			(4,994)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/29/2022	07/05/2023	393		2,670.92		9,540		7,148		1,348			(2,392)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/29/2022	07/05/2023	698		1,953.20		20,916		15,672		6,130			(5,244)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/29/2022	07/05/2023	582		1,946.32		18,280		13,697		5,506			(4,583)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/29/2022	07/05/2023	349		1,968.67		9,390		7,036		2,586			(2,354)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/29/2022	07/05/2023	349		1,678.10		10,566		7,917		9,554			(2,649)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	06/29/2022	07/05/2023	291		1,772.67		9,895		7,414		7,347			(2,481)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/30/2022	07/06/2023	539		11,446.20		140,244		105,469		120,436			(34,775)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/30/2022	07/06/2023	139		11,940.86		33,088		24,883		27,011			(8,205)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	06/30/2022	07/06/2023	43		11,296.65		10,850		8,160		9,462			(2,690)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/30/2022	07/06/2023	4,460		364.84		24,480		18,410		5,675			(6,070)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/30/2022	07/06/2023	3,345		358.39		27,600		20,756		8,168			(6,844)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/30/2022	07/06/2023	25,923		356.23		242,730		182,542		77,272			(60,188)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/30/2022	07/06/2023	89,311		262.92		597,080		449,027		86,096			(148,053)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/30/2022	07/06/2023	24,220		268.2		105,600		79,415		8,332			(26,185)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/30/2022	06/28/2024	54,873		263.98		461,100		403,145		120,650			(57,955)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/30/2022	07/06/2023	1,394		356.95		12,500		9,400		3,891			(3,100)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/30/2022	06/30/2027	700,000		264.24		116,830		110,982		76,020			(5,848)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	06/30/2022	06/28/2024	10,592		358.03		124,640		108,974		60,087			(15,666)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	34,971		358.8		252,890		190,183		162,539			(62,707)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	38,728		352.92		395,300		297,281		273,116			(98,019)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	4,335		344.61		36,300		27,299		24,962			(9,001)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	06/30/2022	06/29/2029	300,000		264.24		71,940		69,369		50,610			(2,571)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/30/2022	06/28/2024	6,064		541.36		178,250		155,846		137,016			(22,404)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	06/30/2022	07/06/2023	8,904		169.13		25,200		18,951		11,972			(6,249)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	2,248		2,253.03		123,522		92,893		103,329			(30,629)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	485		2,380.09		17,897		13,459		14,007			(4,438)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	06/30/2022	07/06/2023	926		3,503.22		82,880		62,329		65,402			(20,551)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	06/30/2022	07/06/2023	145		3,644.87		5,250		3,948		3,792			(1,302)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	06/30/2022	07/06/2023	4,800		11,503.72		46,560		35,015		0			(11,545)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	06/30/2022	07/06/2023	600		11,503.72		5,820		4,377		0			(1,443)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/30/2022	07/06/2023	3,600		1		98,280		73,910		84,353			(24,370)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	06/30/2022	07/06/2023	700		1.03		8,820		6,633		7,123			(2,187)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/30/2022	07/06/2023	1,815		1,704.57		75,144		56,511		67,433			(18,633)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	06/30/2022	07/06/2023	585		1,776.30		15,140		11,386		13,200			(3,754)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	253		31,329.38		184,782		138,963		107,227			(45,819)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	55		31,267.83		27,336		20,558		16,414			(6,778)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	16		30,836.98		6,535		4,915		4,374			(1,620)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	06/30/2022	07/06/2023	4,913		343.57		44,030		33,112		33,984			(10,918)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/07/2022	07/07/2027	200,000		930.82		31,780		30,720		22,180			(1,061)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2022	07/12/2023	1,182		930.82		24,310		20,280		7,289			(4,030)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2022	07/12/2023	10,851		929.88		227,250		189,581		69,213			(37,669)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/07/2022	07/05/2024	9,884		930.82		276,000		252,873		104,860			(23,127)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	2,801		362.36		16,200		13,515		3,983			(2,685)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	5,322		359.5		37,050		30,909		10,226			(6,141)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	21,288		359.5		148,200		123,635		40,905			(24,565)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	1,681		357.01		13,560		11,312		4,147			(2,248)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/05/2024	9,524		356.29		109,480		100,306		52,982			(9,174)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	35,202		361.72		220,820		184,217		105,057			(36,603)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	62,325		352.71		667,440		556,806		405,001			(110,634)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	5,482		359.99		38,570		32,177		19,303			(6,393)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	293		33,612.85		182,160		151,965		15,836			(30,195)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	73		33,644.23		44,850		37,416		3,852			(7,434)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	16		35,056.54		4,550		3,796		231			(754)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	25		31,227.62		13,840		11,546		4,496			(2,294)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	25		31,196.24		15,840		13,214		5,183			(2,626)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	1,503		2,511.91		96,600		80,588		26,227			(16,012)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	601		2,628.31		20,580		17,169		3,461			(3,411)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	215		2,628.31		7,350		6,132		1,236			(1,218)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/07/2022	07/12/2023	215		2,309.37		9,050		7,550		6,183			(1,500)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/07/2022	07/12/2023	4,200		12,109.05		56,700		47,302		312			(9,399)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/07/2022	07/12/2023	1,100		12,109.05		11,330		9,452		21			(1,878)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	735		1,882.85		47,580		39,693		14,911			(7,887)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	848		2,019.11		21,450		17,894		4,012			(3,556)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/07/2022	07/12/2023	283		1,997.88		8,400		7,008		1,690			(1,392)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	07/08/2022	07/12/2023	1,100		12,125.69		11,220		9,355		17			(1,865)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	07/08/2022	07/12/2023	4,200		12,125.69		57,540		47,976		676			(9,564)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/12/2023	503		12,065.06		143,594		119,727		98,860			(23,867)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/12/2023	124		12,562.21		28,215		23,525		17,866			(4,690)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/12/2023	41		12,610.71		14,450		12,048		8,930			(2,402)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/08/2022	07/12/2023	2,148		1,767.59		93,100		77,626		72,294			(15,474)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/08/2022	07/12/2023	396		1,822.44		12,740		10,622		9,512			(2,118)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/08/2022	07/12/2023	396		1,811.82		11,620		9,689		8,761			(1,931)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	34,923		361.48		217,800		181,599		88,023			(36,201)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	62,053		352.48		683,700		570,061		367,432			(113,639)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	6,350		346.25		57,860		48,243		30,628			(9,617)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/08/2022	07/12/2023	73,792		262.93		491,400		409,724		75,224			(81,676)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/08/2022	07/12/2023	29,895		269.01		120,870		100,780		9,623			(20,090)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	3,463		345.9		34,080		28,416		26,221			(5,664)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/08/2022	07/08/2024	94,984		263.46		820,770		752,185		224,457			(68,585)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/08/2022	07/12/2023	9,242		161.32		25,950		21,637		17,332			(4,313)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/12/2023	239		31,494.84		200,175		166,904		103,587			(33,271)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/12/2023	57		32,591.67		29,520		24,613		13,499			(4,907)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/08/2022	07/12/2023	19		32,936.39		11,652		9,715		5,111			(1,937)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/08/2022	07/08/2027	1,000,000		264.25		166,600		161,041		108,700			(5,559)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/08/2022	07/12/2023	2,413		2,345.91		142,240		118,598		104,410			(23,642)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/08/2022	07/12/2023	431		2,410.88		19,200		16,009		13,655			(3,191)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/08/2022	07/12/2023	345		2,403.92		18,240		15,208		12,958			(3,032)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOADV-	07/08/2022	07/08/2024	12,899		542.37		389,400		356,861		291,805			(32,539)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/08/2022	07/06/2029	400,000		264.25		95,680		93,399		67,520			(2,281)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	07/08/2022	07/12/2023	3,300		1.01		103,620		86,397		72,437			(17,223)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	07/08/2022	07/12/2023	600		1.02		11,520		9,605		8,011			(1,915)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/08/2022	07/12/2023	1,027		3,485.51		112,680		93,951		84,039			(18,729)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	2,521		361.84		14,310		11,932		4,510			(2,378)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	5,322		358.99		36,480		30,417		12,543			(6,063)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	21,568		359.35		143,990		120,057		49,149			(23,933)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/08/2024	9,243		355.78		107,580		98,590		59,549			(8,990)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/08/2022	07/12/2023	1,961		356.5		15,680		13,074		5,815			(2,606)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/13/2022	07/18/2023	6,000		11,728.53		87,600		73,080		1,462			(14,520)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/13/2022	07/18/2023	1,200		11,728.53		13,320		11,112		62			(2,208)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/13/2022	07/18/2023	500		11,728.53		5,000		4,171		12			(829)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/13/2022	07/13/2027	200,000		925.12		31,860		30,797		23,080			(1,063)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/18/2023	2,810		936.22		44,460		37,090		14,571			(7,370)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/18/2023	7,026		922.34		154,050		128,515		59,543			(25,535)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/12/2024	3,891		920.49		116,640		106,880		53,416			(9,760)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/18/2023	2,805		361.53		16,400		13,682		5,326			(2,718)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/18/2023	4,207		359.03		28,950		24,151		10,139			(4,799)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/18/2023	29,450		356.89		231,000		192,710		86,258			(38,290)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/18/2023	1,963		357.96		14,420		12,030		5,222			(2,390)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/13/2022	07/12/2024	10,658		357.6		115,520		105,854		62,843			(9,666)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	42,259		358.61		306,600		255,778		175,408			(50,822)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	48,048		352.74		488,040		407,143		320,752			(80,897)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	6,368		360.34		41,360		34,504		22,627			(6,856)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	07/13/2022	07/18/2023	276		32,834.56		183,770		153,309		27,271			(30,461)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	07/13/2022	07/18/2023	65		33,234.61		34,880		29,098		4,397			(5,782)				
DOW INDUSTRIAL		EX5	Equity/Index	BARDV-		07/18/2023	29				22,419		18,703		3,728			(3,716)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	07/13/2022	07/18/2023	16		30,557.38		8,525		7,112		4,271			(1,413)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARDV-	07/13/2022	07/18/2023	16		30,311.19		11,220		9,360		6,049			(1,860)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/13/2022	07/18/2023	1,576		2,402.68		141,120		117,728		68,532			(23,392)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/13/2022	07/18/2023	657		2,555.70		26,550		22,149		7,964			(4,401)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/13/2022	07/18/2023	263		2,617.37		7,380		6,157		1,800			(1,223)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/13/2022	07/18/2023	219		2,265.64		7,750		6,465		6,489			(1,285)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	985		1,838.22		63,580		53,041		32,345			(10,539)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	869		1,955.59		25,200		21,023		9,119			(4,177)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/18/2023	290		1,960.77		8,050		6,716		2,879			(1,334)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/13/2022	07/12/2024	1,447		340.3		41,550		38,073		39,397			(3,477)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	07/14/2022	07/19/2023	2,700		0.98		73,440		61,267		64,248			(12,173)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	07/14/2022	07/19/2023	1,200		1		27,720		23,125		24,322			(4,595)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	07/14/2022	07/19/2023	648		3,383.02		61,160		51,022		54,001			(10,138)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	07/14/2022	07/19/2023	236		3,525.68		13,360		11,145		11,247			(2,215)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/14/2022	07/19/2023	8,787		159.8		18,340		15,300		13,129			(3,040)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	07/19/2023	281		30,936.47		207,346		172,977		128,957			(34,369)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	07/19/2023	78		32,161.67		43,752		36,500		22,897			(7,252)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/14/2022	07/19/2023	23		32,467.98		14,140		11,796		7,225			(2,344)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/14/2022	07/19/2023	6,100		11,768.40		87,230		72,771		586			(14,459)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/14/2022	07/19/2023	1,200		11,768.40		12,840		10,712		27			(2,128)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/14/2022	07/19/2023	500		11,768.40		4,850		4,046		5			(804)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	467		11,886.08		96,800		80,755		74,536			(16,045)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	161		12,192.06		37,620		31,384		27,584			(6,236)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	42		12,486.27		7,650		6,382		5,421			(1,268)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/14/2022	07/19/2023	75,022		261.81		530,640		442,682		94,393			(87,958)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/14/2022	07/12/2024	54,183		264.18		439,010		402,224		119,738			(36,786)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/14/2022	07/19/2023	28,039		268.4		116,180		96,922		10,332			(19,258)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/14/2022	07/14/2027	700,000		263.92		116,480		112,593		76,790			(3,887)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/14/2022	07/13/2029	200,000		263.92		47,820		46,681		33,940			(1,139)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	1,947		2,284.89		106,480		88,830		88,393			(17,650)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	619		2,366.25		27,440		22,892		22,185			(4,548)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	265		2,393.37		12,480		10,411		10,032			(2,069)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/14/2022	07/19/2023	3,100		359.84		18,150		15,141		4,595			(3,009)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/14/2022	07/19/2023	4,227		357.36		28,950		24,151		8,294			(4,799)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/14/2022	07/19/2023	29,587		354.88		236,250		197,090		75,700			(39,160)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/14/2022	07/12/2024	10,990		355.94		115,830		106,124		54,961			(9,706)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/14/2022	07/19/2023	42,320		358.09		312,440		260,650		158,781			(51,790)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/14/2022	07/19/2023	47,827		352.57		496,650		414,326		291,599			(82,324)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/14/2022	07/19/2023	6,957		344.3		60,000		50,055		35,893			(9,946)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/12/2024	9,044		541.66		262,660		240,651		208,761			(22,009)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	2,050		1,709.21		86,450		72,120		77,289			(14,330)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	703		1,786.05		25,320		21,123		22,042			(4,197)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/14/2022	07/19/2023	410		1,780.92		19,040		15,884		16,588			(3,156)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/20/2029	100,000		929.94		22,130		21,603		16,840			(527)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/20/2022	07/25/2023	5,300		12,439.68		73,140		61,016		2,650			(12,124)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/20/2022	07/25/2023	1,000		12,439.68		10,300		8,593		120			(1,707)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/20/2022	07/25/2023	492		1,813.32		16,650		13,890		8,383			(2,760)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/20/2022	07/25/2023	328		1,807.84		11,580		9,661		5,923			(1,919)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/20/2022	07/25/2023	274		2,052.78		8,750		7,300		1,143			(1,450)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/20/2022	07/25/2023	602		2,019.88		24,200		20,189		3,611			(4,011)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/20/2022	07/25/2023	985		1,968.69		54,900		45,800		10,181			(9,100)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/20/2022	07/25/2023	1,209		2,620.24		65,540		54,676		9,871			(10,864)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/20/2022	07/25/2023	583		2,646.63		27,440		22,892		3,728			(4,548)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/20/2022	07/25/2023	250		2,663.43		10,680		8,910		1,363			(1,770)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	19		31,683.59		10,020		8,359		2,975			(1,661)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/20/2022	07/19/2024	6,750		353.08		84,240		77,191		50,547			(7,049)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/20/2022	07/25/2023	1,687		344.54		24,420		20,372		13,097			(4,048)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/20/2022	07/25/2023	3,656		355.92		28,600		23,859		11,933			(4,741)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/20/2022	07/25/2023	20,812		351.65		208,680		174,090		96,422			(34,590)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/20/2022	07/25/2023	1,969		355.21		16,100		13,431		6,828			(2,669)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	39,356		358.34		297,840		248,471		174,990			(49,369)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	50,932		351.43		568,480		474,250		386,287			(94,230)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	2,894		360.76		18,900		15,767		10,404			(3,133)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	2,315		360.41		15,440		12,881		8,588			(2,559)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/25/2023	1,828		944.81		24,990		20,848		3,807			(4,142)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/25/2023	9,248		929.01		188,340		157,121		42,232			(31,219)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/20/2022	07/19/2024	11,076		929.94		305,910		280,312		113,808			(25,598)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	226		34,329.20		115,200		96,105		4,482			(19,095)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	60		32,703.58		67,260		56,111		6,743			(11,149)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/20/2022	07/25/2023	16		35,444.82		4,100		3,420		80			(680)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	2,300		1.01		63,020		52,574		36,964			(10,446)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	1,000		1.02		12,000		10,011		6,957			(1,989)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	834		3,585.72		89,400		74,581		53,968			(14,819)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	139		3,743.96		8,450		7,049		4,481			(1,401)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	7,487		157.06		16,800		14,015		12,660			(2,785)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	206		31,556.34		114,180		95,254		65,301			(18,926)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	66		32,485.41		43,260		36,089		21,334			(7,171)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	19		32,677.63		14,160		11,813		6,684			(2,347)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/21/2022	07/26/2023	8,093		345.99		61,880		51,623		35,403			(10,257)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/21/2022	07/19/2024	90,558		265.06		797,710		730,868		180,998			(66,842)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/21/2022	07/26/2023	70,267		266.12		426,360		355,687		41,029			(70,673)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/21/2022	07/26/2023	30,437		270.91		123,930		103,388		6,520			(20,542)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/21/2022	07/21/2027	1,100,000		266.12		183,040		176,932		115,280			(6,108)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/21/2022	07/20/2029	400,000		266.12		95,560		93,283		65,840			(2,277)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/21/2022	07/26/2023	5,491		345.64		52,060		43,431		42,277			(8,629)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/21/2022	07/19/2024	10,375		548.15		279,310		255,906		216,098			(23,404)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/21/2022	07/19/2024	6,432		355.1		79,350		72,701		34,248			(6,649)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/21/2022	07/26/2023	1,398		346.88		19,950		16,643		7,767			(3,307)				

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/21/2022	07/26/2023	3,635		357.96		28,730		23,968		6,851			(4,762)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/21/2022	07/26/2023	20,413		353.67		205,860		171,737		60,352			(34,123)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	07/21/2022	07/26/2023	1,957		357.25		16,100		13,431		3,987			(2,669)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	07/21/2022	07/26/2023	5,300		12,619.41		72,610		60,574		1,167			(12,036)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	07/21/2022	07/26/2023	1,000		12,619.41		10,100		8,426		18			(1,674)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	2,316		2,388.81		146,160		121,933		94,472			(24,227)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	538		2,458.93		22,490		18,762		13,718			(3,728)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	248		2,521.79		12,300		10,261		6,956			(2,039)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	444		12,266.06		198,800		165,847		117,723			(32,953)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	87		12,770.84		20,350		16,977		11,183			(3,373)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	48		13,124.18		12,720		10,612		6,336			(2,108)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	1,851		1,825.67		92,140		76,867		62,174			(15,273)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	544		1,858.73		20,900		17,436		13,733			(3,464)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/21/2022	07/26/2023	272		1,889.95		8,050		6,716		5,138			(1,334)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/21/2022	07/26/2023	39,307		359.13		291,040		242,798		151,314			(48,242)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/21/2022	07/26/2023	50,869		352.21		568,480		474,250		351,680			(94,230)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/27/2022	07/27/2029	200,000		931.85		44,080		43,030		32,640			(1,050)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	08/01/2023	3,628		947.56		59,500		49,637		12,966			(9,863)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	08/01/2023	8,536		937.26		177,600		148,161		44,981			(29,439)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	07/26/2024	5,015		930.69		156,040		142,983		54,711			(13,057)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	08/01/2023	3,059		365.37		17,270		14,407		4,241			(2,863)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	08/01/2023	2,781		363.93		17,200		14,349		4,449			(2,851)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	08/01/2023	23,358		362.13		162,120		135,247		44,497			(26,873)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	08/01/2023	1,946		358.9		16,450		13,723		5,006			(2,727)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	07/27/2022	07/26/2024	10,567		359.26		122,740		112,469		58,089			(10,271)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	39,644		361.67		285,660		238,309		137,960			(47,351)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	46,538		355.41		481,140		401,387		272,938			(79,753)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	4,884		361.67		35,190		29,357		16,995			(5,833)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	252		34,644.60		130,410		108,793		4,153			(21,617)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	65		35,352.95		22,260		18,570		470			(3,690)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	28		35,642.73		8,010		6,682		142			(1,328)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	16		32,326.38		6,100		5,089		1,288			(1,011)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	19		31,940.00		11,820		9,861		2,833			(1,959)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/27/2022	08/01/2023	1,228		2,616.35		90,600		75,582		11,700			(15,018)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/27/2022	08/01/2023	532		2,723.84		22,750		18,979		1,898			(3,771)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/27/2022	08/01/2023	327		2,736.05		13,120		10,945		1,039			(2,175)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/27/2022	08/01/2023	205		2,433.13		10,050		8,384		3,684			(1,666)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	07/27/2022	08/01/2023	205		2,369.62		10,650		8,885		4,898			(1,765)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/27/2022	08/01/2023	4,300		12,601.47		52,890		44,123		559			(8,767)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	07/27/2022	08/01/2023	1,000		12,601.47		11,300		9,427		66			(1,873)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	595		2,062.74		20,350		16,977		2,683			(3,373)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	541		2,086.77		15,600		13,014		1,925			(2,586)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	07/27/2022	08/01/2023	325		2,094.16		8,880		7,408		1,074			(1,472)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/28/2022	08/02/2023	76,132		268.19		502,250		418,998		32,501			(83,252)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/28/2022	08/02/2023	22,654		273.84		95,770		79,895		3,122			(15,875)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/28/2022	07/26/2024	66,105		267.65		610,540		559,381		107,613			(51,159)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/28/2022	07/28/2027	1,900,000		269.26		317,870		307,263		188,100			(10,607)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	07/28/2022	07/27/2029	400,000		269.26		97,160		94,845		63,400			(2,315)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	07/28/2022	08/02/2023	3,400		0.99		114,920		95,871		69,933			(19,049)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	07/28/2022	08/02/2023	500		0.95		20,900		17,436		14,048			(3,464)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	07/28/2022	08/02/2023	849		3,601.06		90,210		75,257		52,661			(14,953)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	07/28/2022	08/02/2023	301		3,619.33		16,720		13,949		9,945			(2,771)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	07/28/2022	08/02/2023	137		3,575.50		12,400		10,345		7,543			(2,055)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	07/28/2022	08/02/2023	8,555		162		17,500		14,599		11,004			(2,901)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	249		32,399.51		200,880		167,582		97,174			(33,298)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	58		32,724.80		49,400		41,212		22,439			(8,188)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	25		34,253.70		14,400		12,013		4,962			(2,387)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/28/2022	08/02/2023	1,814		2,446.12		123,750		103,237		69,967			(20,513)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/28/2022	08/02/2023	322		2,580.09		14,000		11,679		6,776			(2,321)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	07/28/2022	08/02/2023	202		2,565.20		11,300		9,427		5,523			(1,873)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	4,300		12,717.87		53,750		44,840		1,347			(8,910)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	900		12,717.87		10,170		8,484		175			(1,686)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2022	08/02/2023	543		12,514.38		142,347		118,752		81,392			(23,595)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2022	08/02/2023	142		12,997.66		37,836		31,564		19,388			(6,272)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	07/28/2022	08/02/2023	39		13,290.17		10,875		9,072		5,167			(1,803)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/28/2022	08/02/2023	2,029		1,863.66		104,120		86,861		64,208			(17,259)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/28/2022	08/02/2023	587		1,927.34		20,570		17,160		11,909			(3,410)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	07/28/2022	08/02/2023	267		1,957.31		8,000		6,674		4,457			(1,326)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	07/28/2022	08/02/2023	3,039		367.01		18,150		15,141		2,897			(3,009)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/28/2022	08/02/2023	3,039		365.56		19,910		16,610		3,404			(3,300)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/28/2022	08/02/2023	22,931		364.12		164,340		137,099		30,063			(27,241)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/28/2022	07/26/2024	10,499		361.22		122,360		112,107		45,333			(10,253)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/28/2022	08/02/2023	39,422		363.71		280,140		233,704		114,686			(46,436)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/28/2022	08/02/2023	46,278		357.41		473,040		394,630		233,596			(78,410)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/28/2022	08/02/2023	9,141		349		97,600		81,422		50,761			(16,178)				
SP500LV5 1YR CAP...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	07/28/2022	08/02/2023	3,428		349.35		39,360		32,836		26,753			(6,524)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	WFGDV-	07/28/2022	07/26/2024	9,223		568.28		206,880		189,545		133,313			(17,335)				
NASDAQ 100 CLIQ...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/03/2022	08/08/2023	5,200		13,253.26		67,600		56,937		19			(10,663)				
NASDAQ 100 CLIQ...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/03/2022	08/08/2023	1,000		13,253.26		13,000		10,949		4			(2,051)				
NASDAQ 100 CLIQ...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/03/2022	08/08/2023	500		13,253.26		6,500		5,475		2			(1,025)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/03/2022	08/08/2023	279		2,847.54		8,820		7,429		555			(1,391)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/03/2022	08/08/2023	478		2,787.33		20,160		16,980		1,393			(3,180)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/03/2022	08/08/2023	1,515		2,709.55		95,000		80,015		7,578			(14,985)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	08/03/2022	08/08/2023	21		32,714.06		14,049		11,833		3,060			(2,216)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	08/03/2022	08/08/2023	21		35,437.50		10,241		8,626		286			(1,615)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	08/03/2022	08/08/2023	76		35,831.25		29,550		24,889		731			(4,661)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BARDV-	08/03/2022	08/08/2023	268		35,371.87		133,408		112,365		3,811			(21,043)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/03/2022	08/08/2023	3,313		368.01		19,200		16,171		2,889			(3,029)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/03/2022	08/08/2023	4,417		364.75		31,360		26,413		5,541			(4,947)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/03/2022	08/08/2023	29,816		362.22		246,240		207,399		48,854			(38,841)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/03/2022	08/02/2024	9,939		361.49		116,640		107,352		42,756			(9,288)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/03/2022	08/08/2023	2,209		362.22		18,240		15,363		3,619			(2,877)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/03/2022	08/08/2023	681		2,025.36		42,900		36,133		4,946			(6,767)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/03/2022	08/08/2023	367		2,179.99		7,910		6,662		625			(1,248)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/03/2022	08/08/2023	262		2,191.44		5,150		4,338		403			(812)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/03/2022	08/08/2023	262		1,836.38		11,750		9,897		4,502			(1,853)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/03/2022	08/08/2023	2,867		954.12		45,360		38,205		8,227			(7,155)				
BESGUVCX - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/03/2022	08/08/2023	10,192		939.99		222,720		187,589		50,235			(35,131)				
BESGUVCX - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/03/2022	08/02/2024	7,750		942.82		216,810		199,546		62,792			(17,264)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/03/2022	08/08/2023	57,660		363.99		416,120		350,482		140,229			(65,638)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/03/2022	08/08/2023	42,246		358.03		438,080		368,978		182,409			(69,102)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/03/2022	08/08/2023	4,282		366.44		26,100		21,983		8,008			(4,117)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/03/2022	08/08/2023	285		367.49		1,620		1,364		475			(256)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/03/2022	08/02/2024	1,142		346.47		34,120		31,403		26,644			(2,717)				
FIDMFYDN - 5YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	08/04/2022	08/04/2027	300,000		269.04		50,280		48,710		29,850			(1,570)				
FIDMFYDN-DC - 7YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	08/04/2022	08/03/2029	300,000		269.04		72,540		70,923		47,700			(1,617)				
FIDMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	08/04/2022	08/02/2024	73,221		268.78		626,460		577,354		106,104			(49,106)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	08/04/2022	08/09/2023	103,698		267.16		733,770		619,988		56,744			(113,782)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	08/04/2022	08/09/2023	40,513		273.08		178,760		151,041		6,644			(27,719)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	08/04/2022	08/09/2023	1,900		0.96		68,590		57,954		37,538			(10,636)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	08/04/2022	08/09/2023	959		3,717.05		119,160		100,683		53,078			(18,477)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	CITIDV-	08/04/2022	08/09/2023	133		3,795.90		8,000		6,759		3,404			(1,241)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	08/04/2022	08/09/2023	232		32,923.18		170,240		143,842		74,250			(26,398)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	08/04/2022	08/09/2023	55		33,708.62		37,800		31,939		14,284			(5,861)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	08/04/2022	08/09/2023	24		34,232.25		16,000		13,519		5,460			(2,481)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/04/2022	08/09/2023	2,168		2,532.84		127,440		107,679		63,883			(19,761)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/04/2022	08/09/2023	442		2,570.20		23,100		19,518		11,012			(3,582)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/04/2022	08/09/2023	201		2,607.56		9,500		8,027		4,287			(1,473)				
NASDAQ 100 CLIQ...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/04/2022	08/09/2023	5,100		13,311.04		65,280		55,157		7			(10,123)				
NASDAQ 100 CLIQ...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/04/2022	08/09/2023	1,100		13,311.04		14,080		11,897		1			(2,183)				
NASDAQ 100 CAP...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	08/04/2022	08/09/2023	443		13,444.15		144,550		122,135		57,279			(22,415)				
NASDAQ 100 CAP...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	08/04/2022	08/09/2023	120		13,856.79		45,440		38,394		15,393			(7,046)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	08/04/2022	08/09/2023	2,098		1,914.08		103,200		87,197		56,794			(16,003)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	08/04/2022	08/09/2023	472		1,975.08		14,490		12,243		7,444			(2,247)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/04/2022	08/09/2023	57,965		363.86		412,090		348,190		144,270			(63,900)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/04/2022	08/09/2023	41,975		357.91		432,180		365,164		184,647			(67,016)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/04/2022	08/09/2023	6,282		350.21		55,660		47,029		25,088			(8,631)				
SP500LV5 1YR CAP...	INDEX LIAB...	EX5...	Equity/Index...	JPMDV-	08/04/2022	08/09/2023	3,427		348.8		28,560		24,131		20,249			(4,429)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/04/2022	08/02/2024	6,723		557.05		189,700		174,830		122,434			(14,870)				
SPDR GOLD...	INDEX LIAB...	EX5...	Equity/Index...	PARDV-	08/04/2022	08/09/2023	6,580		167		15,620		13,198		8,311			(2,422)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/04/2022	08/09/2023	3,572		369.75		20,410		17,245		4,045			(3,165)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/04/2022	08/09/2023	4,671		366.47		32,980		27,866		7,244			(5,114)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/04/2022	08/09/2023	29,951		363.56		251,790		212,746		60,573			(39,044)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MSIDV-	08/04/2022	08/02/2024	10,167		362.83		122,470		112,870		50,725			(9,600)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/10/2022	08/15/2023	254		1,918.04		8,350		7,189		1,975			(1,161)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/10/2022	08/15/2023	355		2,209.49		9,870		8,498		540			(1,372)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BOADV-	08/10/2022	08/15/2023	863		2,195.71		26,520		22,833		1,475			(3,687)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/10/2022	08/15/2023	711		2,059.83		52,780		45,442		4,125			(7,338)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/10/2022	08/15/2023	1,400		13,378.32		15,260		13,139		20			(2,121)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/10/2022	08/15/2023	6,500		13,378.32		85,150		73,312		216			(11,838)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	24		33,109.65		11,600		9,987		1,243			(1,613)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	15		33,242.89		8,800		7,577		812			(1,223)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	30		36,673.77		7,700		6,630		132			(1,070)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	81		36,007.58		32,130		27,663		605			(4,467)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	252		35,607.86		127,680		109,930		2,624			(17,750)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/10/2022	08/10/2029	500,000		942.97		112,000		109,763		79,850			(2,237)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	25,841		363.39		213,380		183,715		54,347			(29,665)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	4,124		369.21		23,700		20,405		5,078			(3,295)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	4,948		367.39		32,040		27,586		7,242			(4,454)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	2,199		363.39		18,160		15,635		4,625			(2,525)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/09/2024	9,897		364.12		109,440		101,759		46,623			(7,681)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	53,925		371.36		283,100		243,743		123,564			(39,357)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	22,705		358.32		257,600		221,788		137,617			(35,812)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	5,109		369.6		29,700		25,571		13,530			(4,129)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/08/2025	106		932.59		3,900		3,718		1,537			(182)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	3,924		953.34		62,900		54,155		16,714			(8,745)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/15/2023	10,605		942.97		216,000		185,971		63,342			(30,029)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/10/2022	08/09/2024	4,878		939.19		140,760		130,881		43,802			(9,879)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	1,445		2,732.02		99,530		85,693		6,069			(13,837)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	625		2,837.00		24,000		20,663		1,150			(3,337)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	391		2,885.64		11,100		9,557		501			(1,543)				
S&P 400 MIDCAP		EX5	Equity/Index	PARDV-	08/10/2022	08/15/2023	234				12,120		10,435		2,334			(1,685)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	456		2,010.81		26,910		23,241		11,042			(3,669)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	405		2,032.53		17,760		15,338		7,165			(2,422)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	2,025		1,951.55		106,400		91,892		49,925			(14,508)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	75		13,916.71		21,600		18,655		7,546			(2,945)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	83		13,557.82		12,760		11,020		5,200			(1,740)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	594		13,265.40		195,920		169,206		83,477			(26,714)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	08/11/2022	08/16/2023	1,300		13,291.99		13,520		11,677		37			(1,843)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	08/11/2022	08/16/2023	6,500		13,291.99		83,200		71,856		463			(11,344)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	36		34,736.81		24,360		21,039		7,146			(3,321)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	66		34,003.40		45,760		39,521		15,838			(6,239)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	195		33,203.32		150,800		130,238		60,687			(20,562)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/11/2022	08/16/2023	82,907		267.5		517,260		446,732		42,465			(70,528)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/11/2022	08/09/2024	65,355		266.96		570,500		531,178		114,168			(39,322)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/11/2022	08/16/2023	29,130		269.91		149,760		129,340		9,211			(20,420)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/11/2022	08/11/2027	1,600,000		267.76		267,520		260,177		163,040			(7,343)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/11/2022	08/10/2029	1,100,000		267.76		265,210		260,012		177,540			(5,198)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	08/11/2022	08/16/2023	5,900		0.99		192,340		166,115		90,056			(26,225)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	08/11/2022	08/16/2023	600		1.02		15,420		13,317		6,790			(2,103)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	08/11/2022	08/16/2023	1,011		3,742.02		109,060		94,190		51,125			(14,870)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	08/11/2022	08/16/2023	133		3,854.73		9,900		8,550		4,118			(1,350)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/11/2022	08/16/2023	4,133		368.01		24,750		21,375		2,668			(3,375)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/11/2022	08/16/2023	4,960		366.19		33,300		28,760		4,011			(4,540)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/11/2022	08/16/2023	25,625		362.2		218,550		188,751		33,174			(29,799)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/11/2022	08/16/2023	2,204		362.56		18,400		15,891		2,738			(2,509)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/11/2022	08/09/2024	9,644		362.93		109,200		101,673		32,002			(7,527)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/11/2022	08/16/2023	53,652		371.29		274,050		236,683		62,462			(37,367)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/11/2022	08/16/2023	22,994		357.9		273,780		236,450		105,741			(37,330)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/11/2022	08/16/2023	6,529		351.21		45,540		39,331		16,770			(6,209)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/11/2022	08/16/2023	1,703		351.21		12,060		10,416		7,882			(1,644)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/11/2022	08/09/2024	7,423		547.97		264,030		245,831		166,239			(18,199)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	08/11/2022	08/16/2023	9,619		166.67		18,720		16,168		10,913			(2,552)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	2,019		2,575.68		138,320		119,460		60,227			(18,860)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	388		2,619.46		23,200		20,037		9,485			(3,163)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/11/2022	08/16/2023	311		2,665.82		21,760		18,793		8,041			(2,967)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	302		1,969.42		11,760		10,345		1,993			(1,415)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	704		2,269.51		15,960		14,040		748			(1,920)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	805		2,186.04		32,800		28,854		1,690			(3,946)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	1,500		13,470.86		17,700		15,571		28			(2,129)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	5,800		13,470.86		75,980		66,839		238			(9,141)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/17/2022	08/22/2023	192		2,571.15		9,300		8,181		1,470			(1,119)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/17/2022	08/22/2023	192		2,599.75		8,850		7,785		1,208			(1,065)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/17/2022	08/22/2023	231		2,937.71		7,020		6,175		184			(845)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/17/2022	08/22/2023	539		2,945.51		15,540		13,670		399			(1,870)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/17/2022	08/22/2023	1,385		2,779.13		100,080		88,040		4,516			(12,040)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	18		32,349.26		16,320		14,357		2,435			(1,963)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	26		33,810.41		19,260		16,943		1,112			(2,317)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	32		38,533.68		3,850		3,387		11			(463)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	94		37,548.25		22,080		19,424		102			(2,656)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/17/2022	08/22/2023	271		36,053.11		162,840		143,249		1,587			(19,591)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/17/2022	08/17/2027	200,000		944.5		31,620		30,854		20,520			(766)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	1,906		954.88		30,960		27,235		7,952			(3,725)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	11,752		940.72		263,070		231,420		77,191			(31,650)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	4,419		367.51		25,920		22,802		6,627			(3,118)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	4,143		365.33		27,900		24,543		7,565			(3,357)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	28,999		361.71		243,600		214,293		72,419			(29,307)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/22/2023	1,933		364.25		13,930		12,254		3,886			(1,676)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/16/2024	11,047		361.71		128,800		120,978		59,543			(7,822)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/17/2022	08/16/2024	1,408		355.19		38,200		35,880		25,302			(2,320)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/17/2022	08/22/2023	69,259		373.3		396,060		348,411		119,333			(47,649)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/17/2022	08/22/2023	27,028		365.13		253,440		222,949		91,867			(30,491)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/17/2022	08/22/2023	4,786		372.59		28,730		25,274		8,780			(3,456)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/17/2022	08/16/2024	6,353		941.66		183,600		172,449		54,069			(11,151)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/18/2022	08/16/2024	96,966		267.6		834,600		784,970		153,700			(49,630)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/18/2022	08/23/2023	111,137		267.6		706,260		623,179		60,448			(83,081)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/18/2022	08/23/2023	26,852		272.42		115,200		101,648		5,389			(13,552)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/18/2022	08/18/2027	1,000,000		268.13		166,400		162,459		101,300			(3,941)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/18/2022	08/17/2029	500,000		268.13		119,900		117,872		80,400			(2,028)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	2,800		0.98		79,240		69,919		33,157			(9,321)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	800		1		15,360		13,553		5,978			(1,807)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	556		3,868.03		45,990		40,580		17,311			(5,410)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/18/2022	08/23/2023	232		34,271.03		193,550		170,782		59,557			(22,768)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/18/2022	08/23/2023	62		35,393.00		54,600		48,177		12,586			(6,423)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/18/2022	08/23/2023	24		35,494.99		13,520		11,930		3,259			(1,590)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	1,908		2,617.31		117,000		103,237		46,329			(13,763)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	687		2,709.00		38,160		33,671		12,848			(4,489)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	420		2,779.74		20,350		17,956		6,060			(2,394)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2022	08/23/2023	5,700		13,505.99		72,960		64,377		469			(8,583)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	MSIDV-	08/18/2022	08/23/2023	1,500		13,505.99		17,250		15,221		64			(2,029)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	481		13,749.09		128,700		113,560		46,210			(15,140)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	141		13,924.67		39,900		35,206		13,419			(4,694)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	52		13,668.06		23,170		20,444		8,104			(2,726)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	1,799		2,038.74		82,440		72,742		31,906			(9,698)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	900		2,072.75		34,920		30,812		12,725			(4,108)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/18/2022	08/23/2023	350		2,100.76		19,740		17,418		6,483			(2,322)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	08/18/2022	08/23/2023	7,931		165.39		19,760		17,436		12,419			(2,324)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/16/2024	10,772		362.04		124,020		116,645		52,354			(7,375)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	4,419		367.83		25,440		22,447		5,408			(2,993)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	4,143		365.66		27,450		24,221		6,285			(3,229)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	29,002		362.04		239,400		211,238		61,682			(28,162)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	69,542		373.29		390,260		344,352		68,791			(45,908)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	27,029		365.12		258,240		227,862		66,279			(30,378)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	7,883		355.89		59,640		52,624		17,433			(7,016)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/23/2023	3,942		354.11		43,680		38,542		21,639			(5,138)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/18/2022	08/16/2024	6,389		569.42		186,660		175,560		95,046			(11,100)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/24/2022	08/29/2023	258		1,919.80		10,600		9,523		5,901			(1,077)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/24/2022	08/29/2023	723		2,155.90		26,600		23,898		2,041			(2,702)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/24/2022	08/29/2023	775		2,175.26		25,050		22,505		1,825			(2,545)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/24/2022	08/29/2023	930		2,101.72		48,600		43,663		4,345			(4,937)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2022	08/29/2023	500		12,917.86		4,950		4,447		6			(503)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2022	08/29/2023	1,100		12,917.86		10,890		9,784		12			(1,106)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/24/2022	08/29/2023	6,400		12,917.86		80,000		71,872		648			(8,128)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	316		2,519.26		15,680		14,087		5,045			(1,593)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	395		2,836.07		14,800		13,296		972			(1,504)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	513		2,866.48		15,990		14,366		913			(1,624)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	1,302		2,775.24		69,630		62,556		5,941			(7,074)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	24		33,298.92		14,320		12,865		1,554			(1,455)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	39		32,870.32		25,350		22,775		3,505			(2,575)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	33		37,156.32		6,270		5,633		73			(637)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	70		37,156.32		13,110		11,778		152			(1,332)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/24/2022	08/29/2023	258		35,606.76		127,500		114,547		2,905			(12,953)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/23/2024	6,303		935.11		171,100		162,325		63,780			(8,775)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/29/2023	8,226		935.11		162,470		145,964		52,080			(16,506)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/29/2023	3,739		950.09		50,750		45,594		13,923			(5,156)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/24/2022	08/24/2029	200,000		936.05		44,160		43,515		32,860			(645)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/24/2022	08/24/2027	500,000		936.05		79,000		77,384		54,000			(1,616)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/24/2022	08/29/2023	2,787		362.73		17,900		16,081		3,615			(1,819)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/24/2022	08/29/2023	5,574		361.66		38,200		34,319		8,150			(3,881)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/24/2022	08/23/2024	13,936		359.5		152,500		144,679		59,064			(7,821)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/24/2022	08/29/2023	36,790		359.14		293,040		263,269		70,380			(29,771)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	08/24/2022	08/29/2023	2,508		358.43		20,880		18,759		5,167			(2,121)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/29/2023	100,374		371.01		566,400		508,857		138,165			(57,543)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/29/2023	4,537		348.09		88,960		79,922		45,523			(9,038)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/24/2022	08/29/2023	5,387		379.83		14,820		13,314		2,524			(1,506)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2022	08/30/2023	6,107		160.63		13,200		11,894		8,669			(1,306)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	611		1,976.42		19,800		17,841		9,343			(1,959)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	1,832		1,956.77		95,040		85,639		45,164			(9,401)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	46		13,735.04		10,260		9,245		4,079			(1,015)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	114		13,551.03		20,100		18,112		8,537			(1,988)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	540		13,064.71		184,600		166,339		85,964			(18,261)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/25/2022	08/30/2023	1,100		13,143.58		11,000		9,912		0			(1,088)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	08/25/2022	08/30/2023	6,400		13,143.58		80,000		72,086		154			(7,914)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	349		2,648.60		8,640		7,785		3,704			(855)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	1,902		2,594.49		116,130		104,642		51,276			(11,488)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	21		33,291.78		26,810		24,158		9,942			(2,652)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	57		34,390.40		28,310		25,510		9,571			(2,800)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	08/25/2022	08/30/2023	282		33,824.44		246,280		221,918		87,531			(24,362)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/25/2022	08/30/2023	163		3,737.00		10,620		9,569		5,669			(1,051)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/25/2022	08/30/2023	1,197		3,689.23		124,520		112,202		69,064			(12,318)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	08/25/2022	08/30/2023	600		1.01		13,080		11,786		6,393			(1,294)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	08/25/2022	08/30/2023	4,600		1		138,920		125,178		69,198			(13,742)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/25/2022	08/24/2029	700,000		265.96		166,390		164,024		115,710			(2,366)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/25/2022	08/25/2027	1,300,000		265.96		215,670		211,375		137,410			(4,295)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/25/2022	08/23/2024	65,047		265.69		544,950		517,700		130,204			(27,250)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/25/2022	08/30/2023	31,207		269.68		139,440		125,647		12,842			(13,793)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/25/2022	08/30/2023	59,031		266.49		342,260		308,404		42,343			(33,856)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2022	08/23/2024	13,880		360.94		149,500		142,024		63,868			(7,476)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2022	08/30/2023	3,054		364.18		19,360		17,445		4,526			(1,915)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2022	08/30/2023	5,552		363.46		36,800		33,160		8,849			(3,640)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2022	08/30/2023	36,922		360.58		292,600		263,656		77,820			(28,944)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/25/2022	08/30/2023	2,498		359.85		20,610		18,571		5,631			(2,039)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/25/2022	08/30/2023	99,867		371.85		578,920		521,653		126,631			(57,267)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/25/2022	08/30/2023	4,809		348.87		95,370		85,936		46,136			(9,434)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/25/2022	08/30/2023	4,527		351.7		45,760		41,233		27,230			(4,527)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/25/2022	08/23/2024	10,986		586		232,000		220,399		119,808			(11,601)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	08/25/2022	08/30/2023	8,770		353.11		73,470		66,202		25,605			(7,268)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	187		33,621.62		132,750		121,778		15,643			(10,972)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	95		34,882.04		33,300		30,548		2,587			(2,752)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	32		35,008.08		10,300		9,449		766			(851)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	16		31,415.89		6,800		6,238		2,535			(562)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	29		31,541.94		20,520		18,824		6,839			(1,696)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	1,399		2,618.24		96,900		88,891		27,267			(8,009)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	658		2,739.79		23,040		21,136		4,814			(1,904)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	247		2,788.41		6,360		5,834		1,157			(526)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	206		2,460.22		5,850		5,366		2,666			(484)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	651		2,000.86		36,240		33,245		8,182			(2,995)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	759		2,098.60		22,120		20,292		4,230			(1,828)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	271		2,026.68		12,850		11,788		2,754			(1,062)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	271		1,868.08		8,700		7,981		3,657			(719)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/31/2022	09/06/2023	4,200		12,272.03		42,420		38,914		1,060			(3,506)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	08/31/2022	09/06/2023	800		12,272.03		7,280		6,678		113			(602)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2022	09/06/2023	4,969		939.66		64,860		59,499		16,513			(5,361)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2022	09/06/2023	9,505		929.48		163,680		150,151		49,423			(13,529)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	08/31/2022	08/30/2024	5,185		932.26		120,960		115,899		52,144			(5,061)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	2,251		359.95		13,440		12,329		5,133			(1,111)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	6,191		359.24		38,720		35,520		15,065			(3,200)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	24,202		352.85		223,600		205,119		102,136			(18,481)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	09/06/2023	2,251		353.56		20,000		18,347		8,969			(1,653)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	08/31/2022	08/30/2024	10,694		354.98		118,940		113,964		68,070			(4,976)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/31/2022	08/30/2024	2,580		351.27		66,960		64,158		53,984			(2,802)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/31/2022	09/06/2023	79,695		366.62		469,820		430,988		266,851			(38,833)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/31/2022	09/06/2023	4,587		359.64		41,920		38,455		25,305			(3,465)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	08/31/2022	09/06/2023	6,593		373.94		23,690		21,732		12,203			(1,958)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/01/2022	09/07/2023	103,255		262.01		588,600		541,572		149,049			(47,028)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/01/2022	09/07/2023	34,418		265.93		140,400		129,182		26,946			(11,218)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/01/2022	08/30/2024	79,545		261.74		634,400		608,707		233,409			(25,693)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/01/2022	09/01/2027	2,100,000		261.48		345,870		340,292		244,650			(5,578)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	09/01/2022	09/07/2023	3,800		0.99		134,900		124,122		100,540			(10,778)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	810		3,473.98		77,840		71,621		60,885			(6,219)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	145		3,605.33		9,400		8,649		7,011			(751)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/01/2022	08/30/2024	10,452		353.28		120,620		115,735		80,362			(4,885)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/01/2022	09/07/2023	1,977		358.23		12,110		11,142		6,133			(968)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/01/2022	09/07/2023	6,215		357.88		38,940		35,829		19,842			(3,111)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/01/2022	09/07/2023	24,294		351.15		229,620		211,274		129,504			(18,346)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	79,447		367.76		486,500		447,629		283,808			(38,871)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	8,573		347.12		59,400		54,654		22,619			(4,746)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	2,000		348.52		21,840		20,095		23,539			(1,745)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/01/2022	08/30/2024	6,933		560.83		191,160		183,418		125,035			(7,742)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	09/01/2022	09/07/2023	11,402		154.71		27,180		25,008		22,254			(2,172)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	231		31,308.19		121,034		111,364		63,423			(9,670)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	79		32,479.48		43,450		39,978		19,823			(3,472)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MSIDV-	09/01/2022	09/07/2023	28		32,796.05		21,663		19,932		9,685			(1,731)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	1,866		2,375.03		104,490		96,141		71,814			(8,349)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	332		2,459.42		10,224		9,407		6,648			(817)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	622		2,526.93		33,510		30,833		20,188			(2,677)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/01/2022	09/07/2023	4,300		12,274.63		45,580		41,938		2,040			(3,642)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/01/2022	09/07/2023	900		12,274.63		8,640		7,950		288			(690)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	546		12,286.90		124,620		114,663		83,535			(9,957)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	98		12,741.06		24,120		22,193		15,008			(1,927)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	41		12,790.16		9,500		8,741		5,861			(759)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	2,085		1,824.64		86,260		79,368		61,419			(6,892)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	494		1,873.85		16,380		15,071		11,219			(1,309)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/01/2022	09/07/2023	329		1,964.99		4,500		4,140		2,886			(360)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	264		34,443.57		132,720		124,654		12,425			(8,066)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	116		35,206.16		37,740		35,446		2,772			(2,294)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	31		34,983.74		11,700		10,989		917			(711)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	22		31,679.19		13,160		12,360		4,308			(800)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	16		31,393.22		6,750		6,340		2,514			(410)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	4,509		359.07		27,520		25,847		11,394			(1,673)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	6,482		357.3		44,160		41,476		19,152			(2,684)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	24,238		354.11		201,240		189,009		93,746			(12,231)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	2,255		353.4		19,520		18,334		9,239			(1,186)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/06/2024	6,200		351.27		78,320		75,914		48,087			(2,406)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/08/2022	09/06/2024	1,708		357.6		41,580		40,303		29,286			(1,278)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/08/2022	09/13/2023	83,694		368.84		520,380		488,752		180,109			(31,628)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/08/2022	09/13/2023	1,423		376.92		4,750		4,461		1,252			(289)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/08/2022	09/08/2027	200,000		927.34		30,020		29,653		22,860			(367)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/08/2022	09/07/2029	200,000		927.34		41,920		41,554		34,100			(366)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	2,588		931.97		44,880		42,152		17,465			(2,728)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	7,548		921.77		165,900		155,817		71,205			(10,083)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/06/2024	4,637		919.92		136,740		132,539		75,415			(4,201)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/08/2022	09/13/2023	1,589		2,653.23		104,520		98,167		18,319			(6,353)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/08/2022	09/13/2023	978		2,719.50		45,840		43,054		7,009			(2,786)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/08/2022	09/13/2023	367		2,793.14		11,520		10,820		1,551			(700)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/08/2022	09/13/2023	204		2,429.88		9,250		8,688		3,853			(562)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/08/2022	09/13/2023	204		2,393.06		12,150		11,412		5,457			(738)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	5,000		12,321.19		61,000		57,293		5,302			(3,707)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	800		12,321.19		10,800		10,144		1,091			(656)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	09/08/2022	09/13/2023	500		12,321.19		4,400		4,133		212			(267)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	09/08/2022	09/13/2023	704		2,007.58		36,582		34,359		9,405			(2,223)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	09/08/2022	09/13/2023	1,191		2,070.38		41,624		39,094		9,781			(2,530)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	09/08/2022	09/13/2023	271		2,087.00		8,480		7,965		1,953			(515)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	09/08/2022	09/13/2023	433		1,867.22		10,272		9,648		16,140			(624)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	319		1,954.39		13,980		13,167		7,908			(813)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	531		1,937.45		15,700		14,787		9,197			(913)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	1,912		1,905.44		82,440		77,644		49,650			(4,796)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	56		13,066.64		15,680		14,768		8,520			(912)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	103		12,953.35		17,420		16,407		9,875			(1,013)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	485		12,500.17		134,810		126,968		82,092			(7,842)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/09/2022	09/13/2023	73,634		262.63		418,810		394,446		100,128			(24,364)				
FIDMFYDN - 1YR		EX5	Equity/Index	CITIDV-	09/09/2022	09/13/2023	43,112				168,370		158,575		28,971			(9,795)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/09/2022	09/09/2024	45,401		262.89		353,430		343,093		117,858			(10,337)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/09/2022	09/09/2027	1,000,000		262.1		164,700		162,776		114,900			(1,924)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/09/2022	09/07/2029	300,000		262.1		70,830		70,239		52,410			(591)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	09/09/2022	09/13/2023	2,700		1.03		45,090		42,467		26,575			(2,623)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	MLIDV-	09/09/2022	09/13/2023	1,400		1.02		55,160		51,951		33,044			(3,209)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	09/09/2022	09/13/2023	1,036		3,545.04		104,340		98,270		73,541			(6,070)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	09/09/2022	09/13/2023	196		3,573.61		14,210		13,383		9,939			(827)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/13/2023	4,220		359.73		25,500		24,017		11,775			(1,483)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/13/2023	6,470		357.95		43,930		41,374		20,896			(2,556)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/13/2023	24,475		354.75		202,710		190,918		101,521			(11,792)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/09/2024	5,908		351.91		76,440		74,204		48,700			(2,236)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/13/2023	83,532		369.55		523,320		492,876		154,159			(30,444)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/13/2023	9,944		350.9		84,700		79,773		36,298			(4,927)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/13/2023	5,682		351.6		61,200		57,640		38,009			(3,560)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/09/2022	09/09/2024	10,878		566.93		292,980		284,411		179,238			(8,569)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/09/2022	09/13/2023	10,011		161.25		22,720		21,398		16,187			(1,322)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	249		32,183.86		205,600		193,639		111,078			(11,961)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	68		32,537.53		52,360		49,314		27,153			(3,046)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	25		33,598.53		17,360		16,350		7,822			(1,010)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	2,322		2,515.53		136,300		128,371		74,276			(7,929)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	440		2,610.46		15,070		14,193		7,500			(877)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/09/2022	09/13/2023	200		2,715.38		5,150		4,850		2,278			(300)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/09/2022	09/13/2023	4,900		12,588.29		60,760		57,225		3,533			(3,535)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/09/2022	09/13/2023	700		12,588.29		9,450		8,900		638			(550)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	09/14/2022	09/19/2023	326		2,055.40		13,098		12,519		3,247			(579)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	09/14/2022	09/19/2023	435		2,022.31		21,336		20,393		5,559			(943)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARDV-	09/14/2022	09/19/2023	707		1,998.41		39,897		38,133		10,803			(1,764)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/14/2022	09/19/2023	800		12,134.40		7,040		6,729		1,080			(311)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/14/2022	09/19/2023	600		12,134.40		6,540		6,251		1,183			(289)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/14/2022	09/19/2023	5,900		12,134.40		70,800		67,670		13,784			(3,130)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	206		2,393.55		8,100		7,742		4,346			(358)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	206		2,432.39		8,650		8,268		4,340			(382)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	536		2,730.98		21,710		20,750		5,333			(960)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	412		2,675.14		22,600		21,601		6,297			(999)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	1,195		2,621.74		85,840		82,046		26,608			(3,794)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	22		31,041.68		9,660		9,233		4,486			(427)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	48		34,777.89		15,000		14,337		7,899			(663)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	71		34,155.19		31,460		30,069		4,700			(1,391)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	202		33,501.35		128,520		122,839		22,646			(5,681)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/14/2022	09/14/2027	200,000		920.22		29,940		29,674		23,960			(266)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/14/2022	09/14/2029	100,000		920.22		20,890		20,757		17,610			(133)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	2,499		931.26		36,800		35,173		17,607			(1,627)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/19/2023	8,802		921.14		166,050		158,710		86,069			(7,340)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/14/2022	09/13/2024	3,912		923.9		96,480		94,327		60,063			(2,153)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	09/14/2022	09/19/2023	2,860		365.35		21,500		20,550		10,356			(950)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	09/14/2022	09/19/2023	24,026		356.26		302,400		289,033		178,737			(13,367)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	09/14/2022	09/19/2023	53,487		367.1		357,170		341,382		165,274			(15,788)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	PARDV-	09/14/2022	09/13/2024	1,716		347.52		54,240		53,030		41,092			(1,210)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/14/2022	09/19/2023	7,933		360.01		39,200		37,467		21,943			(1,733)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/14/2022	09/19/2023	6,233		356.48		39,160		37,429		22,886			(1,731)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/14/2022	09/19/2023	24,932		353.31		191,840		183,360		116,255			(8,480)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/14/2022	09/19/2023	1,700		351.54		14,520		13,878		8,996			(642)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/14/2022	09/13/2024	8,500		353.66		91,200		89,165		64,835			(2,035)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/20/2023	14,354		346.58		130,500		125,092		71,923			(5,408)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/20/2023	83,625		259.49		490,420		470,097		180,169			(20,323)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/20/2023	33,912		263.12		146,960		140,870		44,218			(6,090)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/13/2024	71,293		259.75		560,550		548,808		250,238			(11,742)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/15/2027	900,000		259.49		146,610		145,387		109,980			(1,223)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/14/2029	600,000		259.49		140,040		139,206		109,200			(834)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	09/15/2022	09/20/2023	4,200		0.99		128,940		123,597		91,219			(5,343)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	PARDV-	09/15/2022	09/20/2023	900		0.98		7,470		7,160		5,453			(310)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	PARDV-	09/15/2022	09/20/2023	903		3,541.79		86,080		82,513		60,254			(3,567)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/15/2022	09/20/2023	7,973		358.21		39,760		38,112		18,099			(1,648)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/15/2022	09/20/2023	6,549		354.7		41,170		39,464		20,748			(1,706)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/15/2022	09/20/2023	25,058		351.54		192,720		184,734		105,137			(7,986)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/15/2022	09/13/2024	8,827		351.89		92,380		90,445		59,992			(1,935)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/20/2023	53,685		365.39		374,000		358,502		155,251			(15,498)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/20/2023	24,402		354.59		315,350		302,282		173,533			(13,068)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/15/2022	09/20/2023	5,455		347.98		50,730		48,628		39,223			(2,102)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/15/2022	09/13/2024	13,975		552.28		432,720		423,655		301,763			(9,065)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	09/15/2022	09/20/2023	7,098		155.9		14,300		13,707		12,604			(593)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	262		31,147.59		198,450		190,226		118,585			(8,224)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	65		32,509.91		31,360		30,060		14,479			(1,300)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	23		31,735.86		14,413		13,816		8,044			(597)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	2,445		2,427.30		151,630		145,347		344,783			(6,283)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	249		2,504.51		12,450		11,934		27,894			(516)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	249		2,538.29		10,554		10,117		25,106			(437)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	09/15/2022	09/20/2023	5,900		11,927.49		70,210		67,301		21,282			(2,909)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	BOADV-	09/15/2022	09/20/2023	700		11,927.49		7,490		7,180		2,106			(310)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	604		11,891.70		179,424		171,989		136,613			(7,435)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	126		12,571.57		28,800		27,607		20,863			(1,193)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	67		12,416.51		15,240		14,608		11,163			(632)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	2,137		1,823.40		110,214		105,647		75,831			(4,567)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	384		1,854.43		13,258		12,709		9,314			(549)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/15/2022	09/20/2023	274		1,869.03		8,770		8,407		6,125			(363)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	284		1,770.96		11,400		11,117		7,849			(283)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	284		1,732.20		7,100		6,923		5,080			(177)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	454		1,980.66		16,480		16,070		8,464			(410)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	1,021		1,989.47		34,920		34,052		17,849			(868)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	681		1,850.26		54,240		52,891		31,062			(1,349)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/21/2022	09/26/2023	5,100		11,637.79		55,269		53,895		26,386			(1,374)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/21/2022	09/26/2023	556		2,630.08		25,220		24,593		8,093			(627)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/21/2022	09/26/2023	984		2,630.08		44,620		43,511		14,319			(1,109)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/21/2022	09/26/2023	1,540		2,454.74		154,800		150,951		69,808			(3,849)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	20		29,972.49		13,740		13,398		9,135			(342)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	27		30,213.96		11,200		10,922		7,284			(278)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	23		30,002.67		14,280		13,925		9,521			(355)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	40		33,171.97		17,640		17,201		6,325			(439)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	103		33,322.89		41,850		40,809		14,662			(1,041)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	215		31,451.49		223,600		218,040		102,609			(5,560)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/21/2022	09/21/2027	400,000		911.53		60,320		60,018		50,840			(302)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/21/2022	09/21/2029	100,000		911.53		20,920		20,845		18,330			(75)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	3,072		920.64		46,480		45,324		31,083			(1,156)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/26/2023	9,325		914.26		164,900		160,800		114,085			(4,100)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/19/2025	110		929.76		2,690		2,668		1,720			(23)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/21/2022	09/20/2024	7,350		911.53		187,600		185,245		144,418			(2,355)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	6,285		357.06		30,800		30,034		22,400			(766)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	3,999		352.86		26,040		25,393		19,491			(647)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	28,281		349.35		229,680		223,969		175,669			(5,711)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	2,285		350.06		17,760		17,318		13,541			(442)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/20/2024	8,570		348.3		100,200		98,942		84,123			(1,258)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	73,300		364.88		469,900		458,217		234,876			(11,683)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	19,624		353.79		245,480		239,376		151,030			(6,104)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/21/2022	09/26/2023	2,020		369.04		9,520		9,283		4,363			(237)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/22/2022	09/27/2023	113,035		256.81		640,900		626,735		346,622			(14,165)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/22/2022	09/27/2023	31,962		261.68		118,900		116,272		52,555			(2,628)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/22/2022	09/20/2024	73,668		256.3		585,900		579,354		345,362			(6,546)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/22/2022	09/22/2027	1,200,000		256.55		194,280		193,416		157,320			(864)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/22/2022	09/21/2029	500,000		256.55		115,700		115,332		95,450			(368)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	09/22/2022	09/27/2023	3,100		1.02		93,620		91,551		77,001			(2,069)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	09/22/2022	09/27/2023	1,200		1.01		18,480		18,072		14,914			(408)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	09/22/2022	09/27/2023	1,226		3,440.84		138,600		135,537		118,843			(3,063)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	09/22/2022	09/27/2023	204		3,547.08		9,380		9,173		7,811			(207)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	6,596		355.68		32,200		31,488		23,343			(712)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	4,015		351.49		26,040		25,464		19,726			(576)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	28,390		348.01		228,690		223,636		179,484			(5,054)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/20/2024	8,890		346.96		101,680		100,544		85,087			(1,136)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/22/2022	09/27/2023	73,041		365.08		468,050		457,706		231,811			(10,344)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/22/2022	09/27/2023	19,632		354		245,480		240,055		149,746			(5,425)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/22/2022	09/27/2023	10,682		350.19		71,780		70,194		43,260			(1,586)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	GSIDV-	09/22/2022	09/27/2023	5,100		11,501.65		54,060		52,865		30,029			(1,195)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/22/2022	09/27/2023	4,331		347.76		46,200		45,179		35,914			(1,021)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/22/2022	09/20/2024	8,424		545.13		277,350		274,251		207,931			(3,099)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	8,349		156.78		18,070		17,671		15,581			(399)				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	253		30,527.83		150,480		147,154		117,479			(3,326)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	50		30,076.68		38,700		37,845		31,047			(855)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	23		31,640.66		15,260		14,923		11,320			(337)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/22/2022	09/27/2023	2,273		2,345.22		118,248		115,635		96,706			(2,613)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/22/2022	09/27/2023	481		2,423.01		18,073		17,674		14,382			(399)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/22/2022	09/27/2023	350		2,441.31		16,224		15,865		12,790			(359)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	617		11,674.17		146,970		143,722		128,255			(3,248)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	61		11,559.15		12,460		12,185		10,916			(275)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	BOADV-	09/22/2022	09/27/2023	61		12,065.23		13,930		13,622		11,831			(308)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/22/2022	09/27/2023	2,613		1,768.81		113,400		110,894		99,155			(2,506)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/22/2022	09/27/2023	464		1,799.81		13,064		12,775		11,372			(289)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/22/2022	09/27/2023	406		1,834.26		13,650		13,348		11,737			(302)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	292		1,718.67		8,200		8,155		6,778			(45)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	292		1,946.80		11,000		10,939		7,568			(61)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	700		1,927.93		29,760		29,596		20,647			(164)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	816		1,806.15		69,020		68,639		51,257			(381)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/28/2022	10/03/2023	600		11,493.83		4,800		4,773		1,998			(27)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/28/2022	10/03/2023	1,000		11,493.83		9,000		8,950		3,912			(50)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/28/2022	10/03/2023	4,500		11,493.83		49,500		49,227		23,586			(274)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/28/2022	10/03/2023	221		2,299.94		7,450		7,409		6,024			(41)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/28/2022	10/03/2023	265		2,270.49		14,460		14,380		11,789			(80)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/28/2022	10/03/2023	309		2,492.55		21,280		21,162		12,620			(118)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/28/2022	10/03/2023	706		2,510.68		44,800		44,552		26,008			(248)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/28/2022	10/03/2023	1,633		2,343.00		206,090		204,951		143,440			(1,139)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	27		30,010.26		12,080		12,013		8,946			(67)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	44		32,028.75		29,250		29,088		16,138			(162)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	98		32,058.43		64,380		64,024		35,376			(356)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOADV-	09/28/2022	10/03/2023	327		31,256.97		310,400		308,685		184,819			(1,715)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	09/27/2024	2,204		905.82		57,400		57,240		41,007			(160)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	10/03/2023	10,687		909.45		187,210		186,176		123,655			(1,034)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	10/03/2023	1,763		918.53		24,160		24,027		15,006			(133)				
BESGUVCX-DC - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	09/28/2029	500,000		907.64		104,850		104,767		93,350			(83)				
BESGUVCX-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/28/2022	09/28/2027	800,000		907.64		121,040		120,905		104,400			(135)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/28/2022	10/03/2023	1,452		372.12		4,800		4,773		3,867			(27)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/28/2022	10/03/2023	55,194		355.25		545,300		542,287		454,335			(3,013)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SOCDV-	09/28/2022	10/03/2023	26,726		364.55		150,880		150,046		123,052			(834)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2022	09/27/2024	12,653		350.17		122,760		122,418		114,985			(342)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2022	10/03/2023	27,032		347.74		208,680		207,527		188,946			(1,153)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2022	10/03/2023	6,614		350.86		41,860		41,629		37,575			(231)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/28/2022	10/03/2023	9,202		354.34		45,760		45,507		40,883			(253)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/29/2022	10/04/2023	76,532		254.79		440,700		439,483		440,701			(1,218)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/29/2022	10/04/2023	18,054		259.12		71,300		71,103		71,299			(197)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/29/2022	09/27/2024	45,919		256.06		332,280		331,816		332,280			(464)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/29/2022	09/29/2027	3,000,000		254.79		484,500		484,231		484,500			(269)				
FIDMFYDN-DC - 7YR	INDEX LIAB	EX5	Equity/Index	CITIDV-	09/29/2022	09/28/2029	800,000		254.79		184,160		184,087		184,160			(73)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	09/29/2022	10/04/2023	3,800		1.01		113,620		113,306		113,620			(314)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARDV-	09/29/2022	10/04/2023	1,900		1		20,140		20,084		20,140			(56)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	09/29/2022	10/04/2023	1,006		3,338.06		87,120		86,879		87,120			(241)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	09/29/2022	10/04/2023	152		3,410.20		8,000		7,978		8,000			(22)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARDV-	09/29/2022	10/04/2023	152		3,426.59		11,000		10,970		11,000			(30)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	3,233		152.03		7,750		7,729		7,750			(21)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	246		29,400.96		199,152		198,602		199,152			(550)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	58		30,599.21		25,381		25,311		25,381			(70)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	27		30,628.43		14,896		14,855		14,896			(41)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/29/2022	10/04/2023	9,517		352.28		50,820		50,680		50,820			(140)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/29/2022	10/04/2023	6,633		349.16		43,700		43,579		43,700			(121)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/29/2022	10/04/2023	27,398		345.69		224,200		223,581		224,201			(619)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBSDV-	09/29/2022	09/27/2024	12,401		348.12		122,550		122,379		122,550			(171)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2022	10/04/2023	26,884		362.05		148,120		147,711		148,121			(409)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2022	10/04/2023	55,229		352.47		570,780		569,203		570,778			(1,577)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2022	10/04/2023	11,104		341.18		87,020		86,780		87,020			(240)				
SP500LV5 1YR CAP	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2022	10/04/2023	4,968		342.21		50,320		50,181		50,320			(139)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPMDV-	09/29/2022	09/27/2024	8,393		551.97		199,080		198,802		199,080			(278)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	2,344		2,229.76		125,528		125,181		125,528			(347)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	451		2,331.82		20,750		20,693		20,750			(57)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	225		2,354.00		9,610		9,583		9,610			(27)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2022	10/04/2023	4,500		11,164.78		48,600		48,466		48,600			(134)				
NASDAQ 100 CLIQ	INDEX LIAB	EX5	Equity/Index	WFGDV-	09/29/2022	10/04/2023	1,000		11,164.78		8,700		8,676		8,700			(24)				

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	681		11,298.75		165,832		165,374		165,832			(458)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	152		11,466.22		31,705		31,617		31,705			(88)				
NASDAQ 100 CAP	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	54		11,678.35		10,386		10,357		10,386			(29)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	2,388		1,668.23		86,440		86,201		86,440			(239)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	836		1,720.15		27,958		27,881		27,958			(77)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	PARDV-	09/29/2022	10/04/2023	418		1,748.62		18,221		18,171		18,221			(50)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										234,636,217	748,997,599	0	533,374,386	XXX	226,889,361	0	0	(415,372,909)	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/08/2021	11/18/2022	5		4,450.00	44,508			18,214		426,168			(109,284)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/21/2021	10/21/2022	5		4,350.00	141,712			5,905		378,508			(106,284)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/28/2022	03/17/2023	5		4,350.00		142,513		65,318		373,183			(77,194)				
0169999999 - Purchased Options - Hedging Other - Put Options										186,220	142,513	0	89,437	XXX	1,177,859	0	0	(292,763)	0	0	XXX	XXX
Purchased Options - Hedging Other - Floors																						
3.00 3ML 4/13-4/23			Interest Rate	BAML-	04/17/2008	04/24/2023	40,000,000		3.00 - 3L	964,000		530,677	5,805		5,805	(1,174,320)		(72,300)				
3.00 3ML 4/13-4/23			Interest Rate	BAML-	05/12/2008	04/24/2023	35,000,000		3.00 - 3L	847,875		507,378	5,079		5,079	(1,027,201)		(63,591)				
3.00 3ML 7/14-7/23			Interest Rate	BAML-	07/03/2008	07/17/2023	38,000,000		3.00 - 3L	836,000		538,901	9,417		9,417	(1,274,540)		(62,700)				
0189999999 - Purchased Options - Hedging Other - Floors										2,647,875	0	1,576,956	20,301	XXX	20,301	(3,476,061)	0	(198,591)	0	0	XXX	XXX
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										237,470,312	749,140,111	1,576,956	533,484,124	XXX	228,087,521	(3,476,061)	0	(415,864,262)	0	0	XXX	XXX
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										234,636,217	748,997,599	0	533,374,386	XXX	226,889,361	0	0	(415,372,909)	0	0	XXX	XXX
0449999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options										186,220	142,513	0	89,437	XXX	1,177,859	0	0	(292,763)	0	0	XXX	XXX
0469999999 - Purchased Options - Total Purchased Options - Subtotal - Floors										2,647,875	0	1,576,956	20,301	XXX	20,301	(3,476,061)	0	(198,591)	0	0	XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										237,470,312	749,140,111	1,576,956	533,484,124	XXX	228,087,521	(3,476,061)	0	(415,864,262)	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	10		4,490.00	(245,360)			(10,223)		0			184,020				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	10		4,820.00	(101,260)			(4,219)		0			75,945				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	10		4,540.00	(302,590)			(12,608)		(1)			226,943				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	5		4,860.00	(69,753)			(2,906)		0			52,314				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	10		4,660.00	(263,930)			(10,997)		(6)			197,948				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	10		5,010.00	(104,000)			(4,333)		0			78,000				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	10		4,710.00	(275,840)			(12,538)		(31)			225,688				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	10		5,050.00	(116,520)			(5,296)		(3)			95,335				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	5		4,790.00	(134,568)			(16,821)		(40)			100,926				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	5		5,140.00	(55,843)			(6,980)		(5)			41,882				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	5		4,810.00	(137,198)			(17,150)		(100)			102,898				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	5		5,150.00	(59,883)			(7,485)		(19)			44,912				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	10		4,840.00	(253,760)			(31,720)		(367)			190,320				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	10		5,190.00	(106,880)			(13,360)		(81)			80,160				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	10		4,810.00	(245,680)			(30,710)		(666)			184,260				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	10		5,140.00	(108,880)			(13,610)		(179)			81,660				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	10		4,720.00	(347,230)			(72,340)		(1,484)			260,423				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	5		5,060.00	(85,173)			(17,744)		(213)			63,879				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	5		4,780.00	(137,913)			(28,732)		(853)			103,434				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	10		5,130.00	(120,110)			(25,023)		(528)			90,083				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	5		4,800.00	(136,013)			(28,336)		(1,082)			102,009				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	5		5,170.00	(55,108)			(11,481)		(343)			41,331				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	5		4,850.00	(163,163)			(33,992)		(1,212)			122,372				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	10		5,160.00	(167,350)			(34,865)		(985)			125,513				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/04/2022	12/30/2022	5		4,940.00		(132,518)		(30,118)		(1,137)			102,400				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/04/2022	12/30/2022	5		5,305.00		(53,983)		(12,269)		(422)			41,714				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	5		4,870.00		(128,888)		(37,592)		(1,649)			91,295				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	5		5,240.00		(50,518)		(14,734)		(620)			35,783				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/18/2022	01/13/2023	5		4,820.00		(117,988)		(34,413)		(2,280)			83,575				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/18/2022	01/13/2023	10		5,170.00		(95,210)		(27,770)		(1,859)			67,440				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	5		4,680.00		(110,548)		(32,243)		(3,782)			78,305				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	5		5,020.00		(46,378)		(13,527)		(1,575)			32,851				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2022	01/27/2023	5		4,480.00		(192,758)		(61,332)		(7,443)			131,426				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2022	01/27/2023	10		4,810.00		(203,590)		(64,779)		(6,212)			138,811				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	5		4,640.00		(147,083)		(55,156)		(5,437)			91,927				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	10		5,000.00		(127,710)		(47,891)		(4,521)			79,819				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/15/2022	02/10/2023	10		4,650.00		(264,420)		(99,158)		(11,859)			165,263				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/15/2022	02/10/2023	5		5,000.00		(56,338)		(21,127)		(2,588)			35,211				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	10		4,540.00		(246,060)		(92,273)		(17,316)			153,788				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	10		4,890.00		(103,430)		(38,786)		(7,487)			64,644				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2022	02/24/2023	10		4,440.00		(311,520)		(127,440)		(24,053)			184,080				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2022	02/24/2023	10		4,750.00		(164,190)		(67,169)		(11,238)			97,021				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	10		4,500.00		(246,120)		(112,805)		(22,426)			133,315				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	10		4,830.00		(115,010)		(52,713)		(10,331)			62,297				

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2022	03/10/2023	15		4,390.00		(542,823)		(248,794)		(47,943)			294,029				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2022	03/10/2023	10		4,700.00		(199,620)		(91,493)		(15,143)			108,128				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	10		4,460.00		(408,140)		(187,064)		(28,838)			221,076				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	10		4,760.00		(235,950)		(108,144)		(14,402)			127,806				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/29/2022	03/24/2023	10		4,640.00		(362,410)		(166,105)		(20,394)			196,305				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/29/2022	03/24/2023	10		4,960.00		(190,770)		(87,436)		(10,307)			103,334				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	15		4,730.00		(434,628)		(217,314)		(27,097)			217,314				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	10		5,040.00		(145,220)		(72,610)		(9,587)			72,610				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2022	04/06/2023	15		4,680.00		(385,578)		(208,854)		(31,861)			176,723				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2022	04/06/2023	10		4,990.00		(123,820)		(67,069)		(11,222)			56,751				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	15		4,570.00		(490,083)		(265,461)		(43,253)			224,621				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	10		4,880.00		(171,700)		(93,004)		(14,973)			78,696				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2022	04/21/2023	10		4,550.00		(237,120)		(128,440)		(31,978)			108,680				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2022	04/21/2023	10		4,890.00		(105,140)		(56,951)		(15,679)			48,189				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	15		4,400.00		(431,043)		(254,707)		(71,077)			176,336				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	10		4,710.00		(149,760)		(88,495)		(23,985)			61,265				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/10/2022	05/05/2023	10		4,320.00		(236,750)		(147,969)		(59,886)			88,781				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/10/2022	05/05/2023	10		4,610.00		(123,860)		(77,413)		(31,299)			46,448				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	15		4,110.00		(555,753)		(347,345)		(153,751)			208,407				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	10		4,390.00		(227,480)		(142,175)		(53,416)			85,305				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2022	05/19/2023	15		4,090.00		(439,338)		(274,586)		(167,105)			164,752				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2022	05/19/2023	10		4,390.00		(162,070)		(101,294)		(55,939)			60,776				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	10		4,130.00		(419,770)		(279,847)		(105,396)			139,923				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	10		4,400.00		(272,650)		(181,767)		(57,273)			90,883				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/07/2022	06/02/2023	10		4,280.00		(311,200)		(220,433)		(77,497)			90,767				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/07/2022	06/02/2023	5		4,600.00		(82,858)		(58,691)		(19,413)			24,167				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	10		4,200.00		(178,900)		(126,721)		(96,321)			52,179				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	10		4,510.00		(84,680)		(59,982)		(49,095)			24,698				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2022	06/16/2023	10		3,860.00		(339,520)		(240,493)		(206,216)			99,027				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2022	06/16/2023	10		4,140.00		(206,280)		(146,115)		(113,919)			60,165				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	10		3,880.00		(381,760)		(270,413)		(203,036)			111,347				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	10		4,130.00		(252,740)		(179,024)		(120,484)			73,716				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2022	06/30/2023	10		3,955.00		(305,860)		(239,822)		(179,123)			66,038				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2022	06/30/2023	5		4,230.00		(90,653)		(71,080)		(50,379)			19,573				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	10		3,990.00		(320,530)		(251,325)		(170,686)			69,205				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	5		4,250.00		(98,428)		(77,176)		(49,760)			21,251				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	10		3,940.00		(385,350)		(302,149)		(193,444)			83,201				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	5		4,220.00		(119,253)		(93,505)		(54,843)			25,748				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		4,060.00		(324,450)		(254,398)		(156,712)			70,052				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		4,360.00		(185,050)		(145,096)		(85,267)			39,954				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	10		4,150.00		(398,560)		(348,740)		(134,618)			49,820				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	10		4,430.00		(249,760)		(218,540)		(76,777)			31,220				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	10		4,270.00		(332,630)		(291,051)		(109,211)			41,579				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	10		4,580.00		(188,530)		(164,964)		(59,448)			23,566				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	10		4,290.00		(431,220)		(377,318)		(108,309)			53,903				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	5		4,630.00		(123,503)		(108,065)		(28,088)			15,438				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	10		4,400.00		(277,110)		(242,471)		(90,290)			34,639				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,730.00		(69,493)		(60,806)		(24,264)			8,687				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	10		4,300.00		(253,600)		(221,900)		(112,880)			31,700				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	10		4,620.00		(127,130)		(111,239)		(61,658)			15,891				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	10		4,100.00		(310,620)		(297,678)		(168,860)			12,943				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	10		4,400.00		(177,570)		(170,171)		(96,263)			7,399				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	10		4,080.00		(371,350)		(355,877)		(178,544)			15,473				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	10		4,380.00		(223,900)		(214,571)		(102,511)			9,329				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2022	10/14/2022	10		4,075.00		(33,460)		(32,066)		(447)			1,394				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	10		4,105.00		(288,200)		(276,192)		(174,636)			12,008				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		4,380.00		(86,138)		(82,548)		(52,808)			3,589				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	10		3,920.00		(276,880)		(265,343)		(245,684)			11,537				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	10		4,220.00		(157,990)		(151,407)		(145,668)			6,583				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	5		4,820.00	(50,628)			(2,109)		0			37,971				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	5		4,540.00	(151,293)			(6,304)		0			113,469				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	5		4,860.00	(69,753)			(2,906)		0			52,314				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	5		5,010.00	(51,998)			(2,167)		0			38,998				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	5		4,720.00	(135,038)			(6,138)		(15)			110,485				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	5		5,050.00	(58,258)			(2,648)		(1)			47,665				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	5		5,140.00	(55,843)			(6,980)		(5)			41,882				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	5		4,850.00	(126,143)			(15,768)		(81)			94,607				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	5		5,150.00	(59,883)			(7,485)		(19)			44,912				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	5		5,190.00	(53,438)			(6,680)		(41)			40,078				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	5		4,850.00	(112,778)			(14,097)		(283)			84,583				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	5		5,060.00	(85,173)			(17,744)		(213)			63,879				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	5		4,790.00	(135,148)			(28,156)		(824)			101,361				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	5		5,170.00	(55,108)			(11,481)		(343)			41,331				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	5		4,850.00	(163,163)			0		(1,212)			81,581				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	5		4,950.00		(108,123)		(31,536)		(1,326)			76,587				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	5		5,250.00		(49,088)		(14,317)		(604)			34,770				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	5		4,810.00		(81,623)		(23,807)		(2,680)			57,816				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	5		5,090.00		(37,693)		(10,994)		(1,327)			26,699				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	5		4,640.00		(147,083)		(55,156)		(5,437)			91,927				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	5		4,890.00		(85,088)		(31,908)		(2,928)			53,180				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	5		4,680.00		(90,318)		(33,869)		(6,118)			56,448				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	5		4,940.00		(44,588)		(16,720)		(3,346)			27,867				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	5		4,500.00		(123,058)		(56,401)		(11,213)			66,656				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	5		4,770.00		(67,158)		(30,781)		(5,909)			36,377				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	5		4,460.00		(204,068)		(93,531)		(14,419)			110,537				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	5		4,760.00		(117,973)		(54,071)		(7,201)			63,902				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	5		4,680.00		(158,903)		(79,451)		(10,068)			79,451				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	5		4,990.00		(82,348)		(41,174)		(5,287)			41,174				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	5		4,680.00		(133,083)		(72,086)		(11,333)			60,996				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	15		4,920.00		(233,508)		(126,483)		(20,741)			107,024				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	5		4,460.00		(128,668)		(76,031)		(20,651)			52,637				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	10		4,770.00		(128,840)		(76,133)		(21,197)			52,707				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	5		4,240.00		(150,133)		(93,833)		(37,739)			56,300				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	10		4,500.00		(180,520)		(112,825)		(41,806)			67,695				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	5		4,130.00		(209,883)		(139,922)		(52,698)			69,961				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	10		4,400.00		(272,650)		(181,767)		(57,273)			90,883				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	5		4,270.00		(76,743)		(54,359)		(41,242)			22,383				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	10		4,520.00		(82,490)		(58,430)		(48,075)			24,060				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	5		3,880.00		(190,878)		(135,205)		(101,518)			55,673				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	10		4,130.00		(252,740)		(179,024)		(120,484)			73,716				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	5		3,990.00		(160,263)		(126,874)		(85,343)			33,388				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	5		4,250.00		(98,428)		(77,922)		(49,760)			20,506				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	5		4,040.00		(167,598)		(132,681)		(81,534)			34,916				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	10		4,250.00		(231,020)		(182,891)		(106,677)			48,129				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	5		4,260.00		(169,003)		(147,877)		(55,701)			21,125				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	5		4,500.00		(110,648)		(96,817)		(34,690)			13,831				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,440.00		(128,788)		(112,689)		(41,801)			16,098				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	5		4,660.00		(81,848)		(71,617)		(27,590)			10,231				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	5		4,280.00		(112,973)		(108,265)		(60,352)			4,707				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	5		4,500.00		(71,273)		(68,303)		(39,900)			2,970				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2022	10/14/2022	5		4,075.00		(16,728)		(8,364)		(223)			8,364				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		4,105.00		(144,098)		(138,093)		(87,318)			6,004				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	5		4,380.00		(86,138)		(82,548)		(52,808)			3,589				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	125		4,520.00	(2,865,683)			(119,403)		(1)			2,149,263				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	125		4,710.00	(1,757,308)			(73,221)		(1)			1,317,981				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	150		4,560.00	(4,358,171)			(181,590)		(10)			3,268,628				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	175		4,740.00	(3,366,034)			(140,251)		(2)			2,524,525				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	150		4,690.00	(3,703,421)			(154,309)		(73)			2,777,566				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	150		4,870.00	(2,356,871)			(98,203)		(16)			1,767,653				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	150		4,740.00	(3,881,174)			(176,417)		(376)			3,175,506				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	150		4,930.00	(2,451,074)			(111,412)		(96)			2,005,424				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	125		4,810.00	(3,224,811)			(403,101)		(882)			2,418,608				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	150		5,010.00	(2,401,574)			(300,197)		(328)			1,801,181				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	125		4,830.00	(3,290,561)			(411,320)		(2,250)			2,467,921				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	125		5,030.00	(2,064,811)			(258,101)		(831)			1,548,608				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	125		4,860.00	(3,040,811)			(380,101)		(4,198)			2,280,608				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	150		5,060.00	(2,277,074)			(284,634)		(2,110)			1,707,806				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	100		4,810.00	(2,456,848)			(307,106)		(6,660)			1,842,636				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	125		5,010.00	(1,930,436)			(241,305)		(3,725)			1,447,827				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	100		4,740.00	(3,350,048)			(697,927)		(13,758)			2,512,536				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	175		4,930.00	(4,030,513)			(839,690)		(11,896)			3,022,884				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	125		4,810.00	(3,243,936)			(675,820)		(19,217)			2,432,952				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	150		5,010.00	(2,468,774)			(514,328)		(11,739)			1,851,581				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	150		4,840.00	(3,756,074)			(782,515)		(28,548)			2,817,056				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	175		5,040.00	(2,740,588)			(570,956)		(17,812)			2,055,441				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	125		4,840.00	(4,154,186)			(865,455)		(31,212)			3,115,640				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	175		5,030.00	(3,971,188)			(827,331)		(24,962)			2,978,391				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/04/2022	12/30/2022	125		4,955.00		(3,211,684)		(729,928)		(27,245)			2,481,755				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/04/2022	12/30/2022	150		5,155.00		(2,422,271)		(550,516)		(18,864)			1,871,755				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	75		4,910.00		(1,774,308)		(517,507)		(22,167)			1,256,802				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/11/2022	01/06/2023	150		5,100.00		(2,237,321)		(652,552)		(26,686)			1,584,769				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/18/2022	01/13/2023	100		4,840.00		(2,258,546)		(658,743)		(43,236)			1,599,803				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/18/2022	01/13/2023	150		5,040.00		(2,065,271)		(602,371)		(38,588)			1,462,901				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	100		4,710.00		(2,071,246)		(604,113)		(69,786)			1,467,132				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/25/2022	01/20/2023	150		4,890.00		(1,991,771)		(580,933)		(65,433)			1,410,838				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2022	01/27/2023	125		4,510.00		(4,589,183)		(1,460,194)		(171,180)			3,128,988				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/01/2022	01/27/2023	150		4,690.00		(3,960,820)		(1,260,261)		(126,702)			2,700,559				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	100		4,660.00		(2,830,345)		(1,061,379)		(103,305)			1,768,966				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/08/2022	02/03/2023	150		4,850.00		(2,813,620)		(1,055,108)		(96,677)			1,758,513				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/15/2022	02/10/2023	125		4,670.00		(3,173,558)		(1,190,084)		(141,033)			1,983,474				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/15/2022	02/10/2023	150		4,860.00		(2,463,970)		(923,989)		(107,048)			1,539,981				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	100		4,570.00		(2,313,145)		(867,429)		(160,509)			1,445,716				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2022	02/17/2023	175		4,760.00		(2,589,558)		(971,084)		(176,906)			1,618,474				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2022	02/24/2023	150		4,450.00		(4,591,270)		(1,878,247)		(351,564)			2,713,023				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2022	02/24/2023	150		4,620.00		(3,305,770)		(1,352,361)		(229,562)			1,953,410				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	150		4,520.00		(3,547,120)		(1,625,763)		(320,099)			1,921,357				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2022	03/03/2023	175		4,700.00		(2,793,083)		(1,280,163)		(242,749)			1,512,920				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2022	03/10/2023	150		4,400.00		(5,340,370)		(2,447,670)		(467,365)			2,892,700				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2022	03/10/2023	125		4,580.00		(3,216,183)		(1,474,084)		(250,209)			1,742,099				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	175		4,470.00		(7,031,758)		(3,222,889)		(492,492)			3,808,869				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2022	03/17/2023	175		4,660.00		(5,058,808)		(2,318,620)		(315,035)			2,740,187				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/29/2022	03/24/2023	150		4,650.00		(5,344,420)		(2,449,526)		(299,113)			2,894,894				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/29/2022	03/24/2023	150		4,840.00		(3,733,420)		(1,711,151)		(197,993)			2,022,269				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	150		4,730.00		(4,346,320)		(2,173,160)		(270,966)			2,173,160				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/05/2022	03/31/2023	150		4,910.00		(2,986,570)		(1,493,285)		(186,118)			1,493,285				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2022	04/06/2023	175		4,700.00		(4,319,433)		(2,339,693)		(355,988)			1,979,740				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2022	04/06/2023	100		4,840.00		(1,811,245)		(981,091)		(151,553)			830,154				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	200		4,590.00		(6,306,895)		(3,416,235)		(551,615)			2,890,660				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2022	04/14/2023	125		4,730.00		(3,006,433)		(1,628,484)		(254,743)			1,377,948				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2022	04/21/2023	175		4,580.00		(3,903,108)		(2,114,183)		(523,682)			1,788,924				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2022	04/21/2023	100		4,720.00		(1,632,045)		(884,024)		(221,572)			748,021				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	175		4,430.00		(4,762,883)		(2,814,431)		(773,926)			1,948,452				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2022	04/28/2023	100		4,560.00		(2,106,745)		(1,244,895)		(330,456)			861,850				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/10/2022	05/05/2023	175		4,340.00		(3,985,708)		(2,491,067)		(1,000,332)			1,494,640				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/10/2022	05/05/2023	125		4,460.00		(2,213,933)		(1,383,708)		(543,255)			830,225				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	175		4,140.00		(6,190,708)		(3,869,192)		(1,671,157)			2,321,515				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/17/2022	05/12/2023	100		4,260.00		(2,900,245)		(1,812,653)		(720,339)			1,087,592				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2022	05/19/2023	200		4,130.00		(5,463,095)		(3,414,434)		(2,030,640)			2,048,661				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2022	05/19/2023	150		4,240.00		(3,335,620)		(2,084,763)		(1,180,355)			1,250,858				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	150		4,150.00		(6,118,720)		(4,079,147)		(1,510,339)			2,039,573				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/31/2022	05/26/2023	100		4,280.00		(3,346,945)		(2,231,297)		(748,938)			1,115,648				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/07/2022	06/02/2023	150		4,320.00		(4,358,320)		(3,087,143)		(1,063,269)			1,271,177				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/07/2022	06/02/2023	125		4,440.00		(2,908,058)		(2,059,874)		(680,896)			848,183				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	150		4,240.00		(2,461,720)		(1,743,718)		(1,322,156)			718,002				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/14/2022	06/09/2023	150		4,370.00		(1,818,520)		(1,288,118)		(993,604)			530,402				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2022	06/16/2023	200		3,890.00		(6,472,695)		(4,584,826)		(3,880,750)			1,887,869				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2022	06/16/2023	100		4,010.00		(2,638,545)		(1,868,969)		(1,509,351)			769,576				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	200		3,900.00		(7,410,695)		(5,249,242)		(3,901,011)			2,161,453				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2022	06/23/2023	125		4,020.00		(3,828,683)		(2,711,984)		(1,903,409)			1,116,699				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2022	06/30/2023	75		3,990.00		(5,767,895)		(4,566,250)		(3,335,902)			1,201,645				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/05/2022	06/30/2023	200		4,105.00		(4,669,895)		(3,697,000)		(2,625,954)			972,895				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	25		4,020.00		(4,570,570)		(3,618,368)		(2,409,017)			952,202				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/12/2022	07/07/2023	150		4,140.00		(3,066,558)		(2,427,691)		(1,566,511)			638,866				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	75		3,980.00		(6,340,858)		(5,019,846)		(3,129,407)			1,321,012				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2022	07/14/2023	175		4,090.00		(4,536,070)		(3,591,056)		(2,149,811)			945,015				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	150		4,100.00		(5,309,408)		(4,203,281)		(2,531,375)			1,106,127				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/26/2022	07/21/2023	175		4,220.00		(3,057,933)		(2,420,863)		(1,417,604)			637,069				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	175		4,180.00		(6,664,433)		(5,831,379)		(2,218,613)			833,054				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2022	07/28/2023	125		4,300.00		(3,930,433)		(3,439,129)		(1,245,051)			491,304				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	175		4,300.00		(5,543,383)		(4,850,460)		(1,800,664)			692,923				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/09/2022	08/04/2023	150		4,430.00		(3,788,920)		(3,315,305)		(1,193,448)			473,615				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	175		4,340.00		(7,020,208)		(6,142,682)		(1,718,526)			877,526				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2022	08/11/2023	125		4,480.00		(4,027,183)		(3,523,785)		(934,641)			503,398				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	175		4,470.00		(4,259,583)		(3,727,135)		(1,381,269)			532,448				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2022	08/18/2023	150		4,590.00		(2,864,470)		(2,506,411)		(943,008)			358,059				

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	175		4,340.00		(4,115,733)		(3,601,266)		(1,830,086)			514,467				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2022	08/25/2023	125		4,480.00		(2,204,933)		(1,929,316)		(1,001,526)			275,617				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	175		4,160.00		(4,914,783)		(4,710,000)		(2,644,898)			204,783				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2022	09/01/2023	150		4,280.00		(3,389,320)		(3,248,098)		(1,810,551)			141,222				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2022	10/07/2022	50		4,050.00		(352,769)		(176,385)		(7,080)			176,385				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	175		4,120.00		(6,117,908)		(5,862,995)		(2,905,804)			254,913				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2022	09/08/2023	100		4,250.00		(2,831,645)		(2,713,660)		(1,306,502)			117,985				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2022	10/14/2022	50		4,100.00		(135,770)		(67,885)		(1,602)			67,885				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	200		4,130.00		(5,525,495)		(5,295,266)		(3,339,354)			230,229				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/20/2022	09/15/2023	150		4,255.00		(3,309,670)		(3,171,767)		(1,994,608)			137,903				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2022	10/21/2022	75		4,000.00		(183,033)		(91,516)		(28,063)			91,516				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	225		3,970.00		(5,725,683)		(5,487,113)		(5,084,021)			238,570				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/27/2022	09/22/2023	150		4,090.00		(3,072,370)		(2,944,355)		(2,755,221)			128,015				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2022	10/28/2022	50		3,850.00		(164,920)		(82,460)		(110,571)			82,460				
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	26		50	(27,950)			(4,406)		(1,040)			16,384				
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	8		50	(8,800)			(1,390)		(320)			5,170				
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	5		50	(5,500)			(877)		(200)			3,259				
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	1		50	(1,100)			(175)		(40)			652				
FIGS 12/16/22 C55	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	26		55	(27,300)			(4,303)		(975)			16,003				
FIGS 12/16/22 C55	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	13		55	(13,000)			(2,049)		(488)			7,620				
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(78,383,264)	(327,851,451)	0	(223,670,788)	XXX	(94,877,163)	0	0	173,397,377	0	0	XXX	XXX
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(78,383,264)	(327,851,451)	0	(223,670,788)	XXX	(94,877,163)	0	0	173,397,377	0	0	XXX	XXX
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(78,383,264)	(327,851,451)	0	(223,670,788)	XXX	(94,877,163)	0	0	173,397,377	0	0	XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(78,383,264)	(327,851,451)	0	(223,670,788)	XXX	(94,877,163)	0	0	173,397,377	0	0	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
BGH7GZMM4	SWP: USD 0.430000 10/12/2023		Interest Rate	JPM-	10/08/2021	10/12/2023		55,000,000	0.4300 / (3L)			294,928	2,240,778		2,240,778	1,839,515		279,484				
BGH7GZN01	SWP: USD 0.719500 10/12/2024		Interest Rate	JPM-	10/08/2021	10/12/2024		82,000,000	0.7195 / (3L)			262,330	5,936,079		5,936,079	5,044,219		584,968				
BGH7RYAM8	SWP: OIS 1.004500 3/8/2023		Interest Rate	JPM-	03/04/2022	03/08/2023		200,000,000	1.00 / (1yL)			310,860	10,868,440		10,868,441	2,508,169		660,012				
BGH7ZL345	SWP: OIS 2.638000 8/1/2025		Interest Rate	JPM-	07/28/2022	08/01/2025		150,000,000	2.6380/ (3L)			64,736	(5,614,813)		(5,614,813)	(5,614,813)		1,263,557				
BGH8054T0	SWP: OIS 2.990000 8/9/2025		Interest Rate	JPM-	08/05/2022	08/09/2025		170,000,000	2.9900/ (3L)			146,783	(4,795,274)		(4,795,274)	(4,795,274)		1,437,549				
BGH816V26	SWP: OIS 3.231000 8/26/2025		Interest Rate	JPM-	08/24/2022	08/26/2025		80,000,000	3.2310/ (3L)			61,288	(1,746,640)		(1,746,640)	(1,746,640)		681,979				
BGH82ZNS3	SWP: OIS 4.164000 9/29/2025		Interest Rate	JPM-	09/27/2022	09/29/2025		280,000,000	4.1640/ (3L)			9,364	1,158,736		1,158,736	1,158,736		2,424,871				
BGH82ZPB8	SWP: OIS 3.455000 9/29/2042		Interest Rate	JPM-	09/27/2022	09/29/2025		280,000,000	3.4550/ (3L)			(3,850)	(3,037,093)		(3,037,093)	(3,037,093)		6,262,705				
1119999999 - Swaps - Hedging Other - Interest Rate										0	0	1,146,439	5,010,212	XXX	5,010,213	(4,643,181)	0	0	0	13,595,126	XXX	XXX
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other										0	0	1,146,439	5,010,212	XXX	5,010,213	(4,643,181)	0	0	0	13,595,126	XXX	XXX
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate										0	0	1,146,439	5,010,212	XXX	5,010,213	(4,643,181)	0	0	0	13,595,126	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps										0	0	1,146,439	5,010,212	XXX	5,010,213	(4,643,181)	0	0	0	13,595,126	XXX	XXX
Forwards - Hedging Other																						
CAD/USD FX/FWRD	FX Bonds	D 1	Currency	MSCDV-	09/13/2022	10/17/2022		5,900,000					197,930		197,930		197,930					
CAD/USD FX/FWRD	FX Bonds	D 1	Currency	MSCDV-	09/13/2022	10/17/2022		13,177,000					442,056		442,056		442,056					
CAD/USD FX/FWRD	FX Bonds	D 1	Currency	MSCDV-	09/13/2022	10/17/2022		4,917,000					164,953		164,953		164,953					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPMDV-	07/11/2022	10/13/2022		8,695,000					320,055		320,055		320,055					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPMDV-	07/20/2022	10/13/2022		(1,000,000)					(45,525)		(45,525)		(45,525)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	BOADV-	09/13/2022	10/17/2022		6,161,000					139,898		139,898		139,898					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	BOADV-	09/13/2022	10/17/2022		63,000					1,431		1,431		1,431					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	BOADV-	09/13/2022	10/17/2022		63,000					1,431		1,431		1,431					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPMDV-	04/22/2022	10/26/2022		5,603,000					631,604		631,604		631,604					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	CITIDV-	04/29/2022	10/26/2022		1,420,000					123,840		123,840		123,840					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPMDV-	07/07/2022	10/26/2022		253,000					11,412		11,412		11,412					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPMDV-	07/21/2022	10/26/2022		473,000					21,885		21,885		21,885					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPMDV-	04/22/2022	10/26/2022		2,307,000					260,059		260,059		260,059					

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	CITIDV-	04/29/2022	10/26/2022		585,000					51,018		51,018		51,018					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPMDV-	07/07/2022	10/26/2022		104,000					4,691		4,691		4,691					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPMDV-	07/21/2022	10/26/2022		194,000					8,976		8,976		8,976					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPMDV-	04/22/2022	10/26/2022		2,637,000					297,259		297,259		297,259					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	CITIDV-	04/29/2022	10/26/2022		668,000					58,257		58,257		58,257					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPMDV-	07/07/2022	10/26/2022		119,000					5,368		5,368		5,368					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPMDV-	07/21/2022	10/26/2022		222,000					10,272		10,272		10,272					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	MSCDV-	09/13/2022	10/17/2022		15,080,000					597,342		597,342		597,342					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	MSCDV-	09/13/2022	10/17/2022		29,817,000					1,181,097		1,181,097		1,181,097					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	MSCDV-	09/13/2022	10/17/2022		16,279,000					644,836		644,836		644,836					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	MSCDV-	09/13/2022	10/17/2022		635,000					25,153		25,153		25,153					
000000000				-																		
000000000				-																		
1439999999 - Forwards - Hedging Other										0	0	0	5,155,298	XXX	5,155,298	0	5,155,298	0	0	0	XXX	XXX
1479999999 - Forwards - Subtotal - Forwards										0	0	0	5,155,298	XXX	5,155,298	0	5,155,298	0	0	0	XXX	XXX
1509999999 SSAP No. 108 Adjustments - 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										159,087,048	421,288,661	2,723,395	319,978,847	XXX	143,375,869	(8,119,242)	5,155,298	(242,466,885)	0	13,595,126	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										159,087,048	421,288,661	2,723,395	319,978,847	XXX	143,375,869	(8,119,242)	5,155,298	(242,466,885)	0	13,595,126	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

SCHEDULE DB - PART B - SECTION 1

Future 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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
Long Futures - Hedging Other																					
	1		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/22/2022	3,772.5000	3,601.5000						(8,550)	(8,550)	10,000		
	4		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/22/2022	3,657.5000	3,601.5000						(11,200)	(11,200)	40,000		
	2		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/22/2022	3,655.5000	3,601.5000						(5,400)	(5,400)	20,000		
	3		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/26/2022	3,669.2500	3,601.5000						(10,163)	(10,163)	30,000		
	5		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/26/2022	3,702.7500	3,601.5000						(25,313)	(25,313)	50,000		
	1		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/28/2029	3,735.0000	3,601.5000						(6,675)	(6,675)	10,000		
	5		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/29/2022	3,655.5000	3,601.5000						(13,500)	(13,500)	50,000		
	25		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/26/2022	3,669.2500	3,601.5000						(84,688)	(84,688)	250,000		
	4		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/26/2022	3,670.0000	3,601.5000						(13,700)	(13,700)	40,000		
	6		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/26/2022	3,670.0000	3,601.5000						(20,550)	(20,550)	60,000		
	4		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/26/2022	3,670.2500	3,601.5000						(13,750)	(13,750)	40,000		
	6		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/26/2022	3,670.2500	3,601.5000						(20,625)	(20,625)	60,000		
	3		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/26/2022	3,670.5000	3,601.5000						(10,350)	(10,350)	30,000		
	3		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/26/2022	3,670.5000	3,601.5000						(10,350)	(10,350)	30,000		
	27		DEC22 EMINI SP500	Index Liab		Equity/Index	12/16/2022	BAML -	09/28/2022	3,735.2500	3,601.5000						(180,563)	(180,563)	270,000		
1539999999 - Long Futures - Hedging Other												0	0	0	0	0	(435,377)	(435,377)	990,000	XXX	XXX
1579999999 - Long Futures - Subtotal - Long Futures												0	0	0	0	0	(435,377)	(435,377)	990,000	XXX	XXX
1709999999 - Subtotal - Hedging Other												0	0	0	0	0	(435,377)	(435,377)	990,000	XXX	XXX
1759999999 – Totals												0	0	0	0	0	(435,377)	(435,377)	990,000	XXX	XXX

E07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	63,187,442	(59,908,971)	3,278,470
Total Net Cash Deposits	63,187,442	(59,908,971)	3,278,470

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of the 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		349,082,005	(223,657,587)	349,082,005	156,463,687	(94,874,101)	156,463,687	990,000	990,000
Over-The-Counter NAIC 1 Designation												
BAML - FLOOR-					20,301			20,301		20,301		
BAML - FX-			0		142,759		142,759	142,759	0	142,759		
CITI - FX-			0		233,115		233,115	233,115	0	233,115		
JPM - FX-			0		1,571,581	(45,525)	1,526,056	1,571,581	(45,525)	1,526,056		
MS - FX-			0		3,253,368		3,253,368	3,253,368		3,253,368		
BAML - OPTION-			125,934		24,509,704		2,050,616	1,556,030		1,430,096		
BARCLAYS - OPTION-			6,525,000		3,048,662		10,050,350	10,050,350		3,525,350		
BNP PARIBAS - OPTION-			9,491,000		17,979,239			9,751,093		260,093		
CITI - OPTION-			16,414,051		54,830,724		1,179,933	15,537,581				
CS - OPTION-			1,100,000		2,089,765		1,266,165	899,638				
GS - OPTION-			1,120,000		3,546,478		14,975,870	1,227,058		107,058		
JPM - OPTION-			16,640,000		36,515,943	0	2,367,327	13,612,019	0		0	
ML - OPTION-			1,310,000		1,787,145		6,745,752	1,049,061				
MS - OPTION-			11,492,000		14,360,148	(13,201)	9,737,892	6,626,450	(3,062)			
SG - OPTION-			3,738,000		5,891,502		3,919,472	3,872,109		134,109		
UBS - OPTION-			1,580,000		8,396,974		4,712,821	1,606,467		26,467		
WELLS FARGO - OPTION-			6,884,000		14,674,005		6,351,755	5,815,678				
0299999999 - Total NAIC 1 Designation			76,419,985	0	192,851,413	(58,726)	68,513,251	76,824,657	(48,587)	10,658,772	0	0
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)					20,204,033	(15,193,821)	5,010,213	20,204,033	(15,193,821)	5,010,213	13,595,126	13,595,126
0999999999 Gross Totals			76,419,985	0	562,137,451	(238,910,133)	422,605,469	253,492,378	(110,116,509)	172,132,671	14,585,126	14,585,126
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					562,137,451	(238,910,133)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the 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				0	0	0	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BAML - OPTION -	CASH	000000-00-0	CASH			XXX		
BARCLAYS - OPTION -	CASH	000000-00-0	CASH			XXX		
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH			XXX		
CITI - OPTION -	CASH	000000-00-0	CASH			XXX		
CS - OPTION -	CASH	000000-00-0	CASH			XXX		
GS - OPTION -	CASH	000000-00-0	CASH			XXX		
JPM - OPTION -	CASH	000000-00-0	CASH			XXX		
ML - OPTION -	CASH	000000-00-0	CASH			XXX		
MS - OPTION -	CASH	000000-00-0	CASH			XXX		
SG - OPTION -	CASH	000000-00-0	CASH			XXX		
UBS - OPTION -		000000-00-0				XXX		
WELLS FARGO - OPTION -		000000-00-0				XXX		
-		000000-00-0				XXX		
-		000000-00-0				XXX		
-		000000-00-0				XXX		
-		000000-00-0				XXX		
-		000000-00-0				XXX		
-		000000-00-0				XXX		
-		000000-00-0				XXX		
-		000000-00-0				XXX		
-		000000-00-0				XXX		
0299999999 Total				0	0	XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

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 Asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
11102A-AG-6	BRITISH TELECOMMUNICATIONS PLC		2.A FE	103,164,878	126,900,000	11/23/1981
BGH7ER-Q9-9	HUNT FEE III 2021-1		2.B PL	100,065,621	121,749,143	12/21/2048
05565Q-DV-7	BP CAPITAL MARKETS PLC		2.A FE	88,379,620	102,767,000	12/31/1999
62582P-AA-8	MUNICH RE CO		1.F FE	86,447,500	91,600,000	05/23/2042
97263C-AA-9	WILTON RE LTD		3.A FE	63,342,525	72,500,000	12/31/1970
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT		1.F FE	59,827,470	81,100,000	10/23/2029
86564C-AB-6	SUMITOMO LIFE INSURANCE CO		1.G FE	53,600,184	59,400,000	09/14/1977
14040H-CT-0	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	48,029,280	52,000,000	05/10/2033
74737E-AA-2	QBE INSURANCE GROUP LTD		2.B FE	45,964,182	46,165,000	11/24/2043
23380Y-AD-9	DAI-ICHI LIFE INSURANCE CO LTD/THE		1.G FE	44,999,774	49,150,000	12/31/2049
97263B-AA-1	WILTON RE FINANCE LLC		2.B FE	44,010,149	44,830,000	03/30/2033
BGH36H-P6-6	CORVIAS MGMT FEE 6.25 01JAN44 RESTR		1.C	43,880,518	47,223,975	12/01/2043
320817-AB-5	FIRST MERCHANTS CORPORATION		2.B	41,778,660	42,000,000	10/30/2028
BGH6WC-F8-8	LMH FEE II		2.B PL	40,778,750	47,500,000	06/21/2048
BGH6A8-0F-1	HUNT MH BORROWER LLC FEE II		2.B PL	40,090,050	49,500,000	12/21/2048
BGH7HM-YM-9	MIDCAP SPV SR SEC TERM LOAN REFI		3.C	38,150,000	38,150,000	10/29/2023
55608J-AZ-1	MACQUARIE GROUP LTD		1.G FE	37,417,253	49,794,000	01/14/2033
111021-AE-1	BRITISH TELECOMMUNICATIONS PUBLIC		2.B FE	37,219,632	32,215,000	12/15/2030
05583J-AM-4	BPCE SA		2.A FE	36,870,000	40,000,000	07/19/2033
83368R-BD-3	SOCIETE GENERALE SA		2.B FE	36,249,552	49,623,000	06/09/2032
654579-AA-9	NIPPON LIFE INSURANCE CO		1.G FE	32,922,120	33,000,000	10/18/2042
74432O-BK-7	PRUDENTIAL FINANCIAL INC		2.B FE	29,875,200	32,000,000	09/01/1952
654579-AF-8	NIPPON LIFE INSURANCE		1.G FE	29,466,864	32,550,000	09/19/2047
14040H-CS-2	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	29,058,570	30,500,000	05/10/2028
853254-BP-4	STANDARD CHARTERED PLC		1.G FE	29,004,030	33,000,000	05/21/2030
BGH7ER-QG-3	HUNT FEE III 2021-2		2.B PL	27,205,950	34,050,000	12/21/2048
70213B-AC-5	PARTNERRE FINANCE B LLC		2.A FE	26,046,044	31,050,000	10/01/1950
BGH2BU-R6-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN		1.E FE	3,846,152	3,846,152	02/28/2024
64952W-DZ-3	NEW YORK LIFE GLOBAL FDG		1.B FE	808,988	810,000	02/02/2023
346845-AC-4	FORT BENNING FAMILY COMMUNITIES LL		1.E FE	720,588	932,800	01/15/2036
38141G-XK-5	GOLDMAN SACHS GROUP INC/THE		1.F FE	638,305	640,000	11/17/2023
06051G-JJ-9	BANK OF AMERICA CORP		1.F FE	634,566	640,000	10/24/2024
88576N-AJ-7	HENDR..07-1A		1.A FE	482,315	502,099	03/15/2042
25746U-DH-9	DOMINION ENERGY INC		2.B FE	398,134	400,000	09/15/2023
31413J-B4-5	FN 6.075 946559		1.A	10,639	10,753	09/01/2037
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				1,301,384,063	1,478,098,922	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
38174T-AE-6	GOCAP 2016-33A AR2		1.E FE	222,303,744	234,000,000	08/25/2033
02660T-EK-5	AHM 2005-2 1A1		1.A FM	6,541,856	7,394,693	09/25/2045
45669W-AC-0	INDX 2007-FLX5 2A1		1.A FM	5,389,665	6,125,552	08/25/2037
525221-EM-5	LXS 2005-7N 1A1A		1.A FM	2,424,442	2,682,709	12/25/2035
126673-QR-6	CWHEL 2004-S 1A		1.A FM	1,296,554	1,325,265	02/15/2030
02660T-GS-6	AHM 2005-4 3A1		1.B FM	1,188,985	1,635,158	11/25/2045
126685-AF-3	CWHEL 2005-D 2A		1.A FM	639,657	682,059	11/15/2035
86359U-AE-9	SASC 2006-OPT1 A5		1.A FM	241,769	243,159	04/25/2036
36249B-AD-2	GSAA 2007-7 A4		1.A FM	127,230	132,113	07/25/2037
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				240,153,902	254,220,707	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
35563C-AA-6	FMMHR 2015-R1 1A		1.A	110,361,273	119,738,341	11/25/1955
15672V-AA-4	CERB 2018-4RA A1TR		1.A FE	67,217,864	68,000,000	10/15/2030
65251P-AY-9	NSLP 2014-1A AR		1.A FE	67,092,243	68,044,871	04/25/2031
55285B-AC-9	MF1 2022-FL10 AS		1.A FE	56,328,141	57,000,000	09/19/2037
97988A-AL-3	WDMNT 2017-3A A1R		1.A FE	52,759,620	54,000,000	04/20/2032
05606D-AS-7	BX 2022-PSB A		1.A FE	44,896,050	45,000,000	08/15/2039
30328D-AC-7	FSRIA 2022-FL6 AS		1.A FE	44,123,549	44,700,000	05/19/2037
40170F-AA-4	GPIM 2018-1A A1		1.A FE	43,307,879	44,260,000	01/15/2031
69122D-AA-7	OR 2019-1A A		1.A FE	43,283,479	44,850,000	05/20/2031
34961W-AJ-4	FCO 2018-11A BT		1.C FE	42,427,190	44,500,000	04/15/2031
35563C-AS-7	FMMHR 2015-R1 A3		1.B	40,396,411	43,603,444	11/25/1952
40442A-AA-7	HIT 2022-HI32 A		1.A FE	39,991,563	40,500,000	07/15/2039
34961J-BG-8	FCO 2017-9A CR		1.G FE	39,564,175	43,750,000	10/15/2033
35563P-AQ-2	SCRT 2017-1 HB		1.A	38,076,885	45,000,000	01/25/1956
30327M-AA-2	FSRIA 2022-FL5 A		1.A FE	36,435,306	37,000,000	06/19/2037
61762M-BW-0	MSBAM 2013-C10 A4		1.A FM	36,186,721	36,500,000	07/15/2046
055983-AJ-9	BSPRT 2022-FL8 D		2.B FE	36,079,234	38,650,000	02/15/2037
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC		2.B FE	35,382,581	36,950,000	05/15/1955
14310Q-AA-6	CGFM 2015-1A A11R		1.A FE	34,901,903	35,750,000	10/20/2031
94949F-AE-3	WELF 2022-2A B		1.C FE	33,991,262	34,000,000	10/18/2035
74938F-AS-7	RCKT 2022-1 A17		1.A FE	33,703,538	51,250,000	01/25/1952
34961J-BE-3	FCO 2017-9A BR		1.C FE	33,449,343	36,200,000	10/15/2033
055984-AE-8	BSPRT 2022-FL9 AS		1.A FE	33,306,581	33,880,000	07/15/2039
3137FJ-Y7-8	FHMS K158 A3		1.A	32,774,770	35,000,000	10/25/2033
53946J-AC-8	LNCR 2019-CRE2 AS		1.A FE	32,117,755	32,396,167	05/15/2036
3137FG-ZZ-1	FHMS K156 A2		1.A	29,281,980	31,000,000	07/25/2036
30327M-AC-8	FSRIA 2022-FL5 AS		1.A FE	28,435,444	28,925,000	06/19/2037
69291Q-AE-5	PFP 2022-9 B		1.D	28,029,792	28,004,000	08/19/2035
BGH6CV-G5-3	SCA 2019-1 A		1.G PL	27,618,082	30,420,109	12/15/2027
585494-AA-5	MELLO 2021-MTG2 A1		1.A FE	26,315,364	33,138,519	06/25/1951
66860C-AE-3	WOODS 2018-14BA B		1.C FE	25,315,813	27,500,000	11/13/2031
103228-AJ-1	BOYCE 2022-1A C		1.F FE	24,437,710	27,500,000	04/21/2035
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	23,458,750	24,500,000	04/15/2027
53946P-AJ-9	LNCR 2022-CRE7 D		2.B FE	21,136,195	22,150,000	01/17/2037
34706C-AC-3	FORT 2022-FL3 AS		1.A FE	20,924,210	22,600,000	12/17/2026
34706C-AE-9	FORT 2022-FL3 B		1.D FE	19,061,649	20,250,000	12/17/2026
92329Y-AQ-9	VENTR 2014-17A CRR		1.B FE	18,440,136	19,500,000	04/15/2027
40171D-BG-4	GUGG 2019-1A BR		1.F FE	17,588,225	19,250,000	10/15/2032
055731-AJ-2	BSPDF 2021-FL1 D		2.B FE	17,309,676	18,682,000	10/15/2036
979888-AU-8	WDMNT 2018-4A BR		1.C FE	15,302,447	16,500,000	04/20/2034
76243N-AG-1	RIAL 2022-FL8 C		1.G FE	15,274,274	15,500,000	01/19/2037
67107K-BB-1	OCP 2014-7A A2RR		1.C FE	15,202,365	15,800,000	07/20/2029
055731-AG-8	BSPDF 2021-FL1 C		1.G FE	15,174,129	15,856,000	10/15/2036
48275E-AE-6	KREF 2022-FL3 B		1.D FE	14,979,581	15,850,000	02/15/2039
072917-AE-7	BXCMM 2022-1A B		1.C FE	14,624,048	15,750,000	04/20/2035
40171D-BJ-8	GUGG 2019-1A CR		2.C FE	14,507,954	15,500,000	10/15/2032
87249T-AG-9	TICP 2018-IIA B		1.B FE	14,383,815	15,000,000	04/20/2028
65251P-BA-0	NSLP 2014-1A BR		1.C FE	14,091,970	14,500,000	04/25/2031
38178E-AG-0	GOCAP 2013-16A CR2		1.F FE	14,029,915	15,350,000	07/25/2033
055984-AJ-7	BSPRT 2022-FL9 C		1.G FE	13,671,176	13,939,000	07/15/2039
05587T-AG-1	BSPRT 2019-FL5 C		1.E FE	13,580,046	13,950,000	05/09/2029
48275E-AG-1	KREF 2022-FL3 C		1.G FE	13,257,800	14,150,000	02/15/2039
05608X-AJ-1	BXMT 2020-FL3 D		2.B FE	13,199,594	13,700,000	11/15/2037
055983-AG-5	BSPRT 2022-FL8 C		1.G FE	13,102,956	13,950,000	02/15/2037
38178E-AA-3	GOCAP 2013-16A A1R2		1.A FE	12,988,830	13,600,000	07/25/2033
78485W-AG-4	STWD 2019-FL1 C		1.G FE	12,539,839	13,000,000	07/15/2038
78485K-AJ-4	STWD 2022-FL3 C		1.G FE	12,359,865	13,250,000	11/15/2038
38175B-AE-4	GOCAP 2018-36A C		1.F FE	12,173,251	13,200,000	02/05/2031
00500J-AJ-2	ACRES 2021-FL2 D		2.B FE	12,053,735	12,700,000	01/15/2037
103228-AE-2	BOYCE 2022-1A B1		1.C FE	11,804,206	12,700,000	04/21/2035

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 Asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
65252B-AA-1	FSSLF 2015-2A A1N		1.A FE	11,644,979	11,871,946	04/29/2030
47047M-AQ-0	JTWN 2013-2A BR		1.E FE	11,334,456	12,000,000	04/22/2030
055984-AG-3	BSPRT 2022-FL9 B		1.D FE	11,214,530	11,416,000	07/15/2039
06761M-AA-5	BMM 2018-1A A1		1.A FE	10,656,976	11,000,000	01/15/2031
12552M-AE-8	CIFC 2013-3RA A2		1.C FE	10,596,058	11,000,000	04/24/2031
072917-AG-2	BXCMM 2022-1A C		1.F FE	10,593,577	11,750,000	04/20/2035
38175N-AC-2	GOCAP 2015-25A BR		1.C FE	10,510,260	10,900,000	05/05/2030
48250V-AY-3	KKR 13 CR		1.B FE	10,306,143	10,750,000	01/16/2028
53946J-AG-9	LNCR 2019-CRE2 C		1.E FE	10,272,358	10,538,000	05/15/2036
53948H-AJ-5	LNCR 2021-CRE6 D		2.B FE	10,144,840	10,800,000	11/15/2038
14066A-AB-5	GMACN 2006-RILY A2		1.G	9,981,955	15,844,374	07/10/1951
87276V-AG-0	TRTX 2019-FL3 C		1.F FE	9,964,519	10,300,000	09/15/2034
482739-AH-2	KVK 2013-1A CR		1.B FE	9,935,987	10,215,000	01/15/2028
34961J-BJ-2	FCO 2017-9A DR		2.C FE	9,785,633	11,000,000	10/15/2033
055983-AE-0	BSPRT 2022-FL8 B		1.D FE	9,449,430	10,000,000	02/15/2037
53946M-AG-2	LNCR 2018-CRE1 C		1.F FE	9,448,538	9,674,000	05/15/2028
42704R-AG-6	HERA 2021-FL1 C		1.E FE	9,403,088	9,950,000	12/01/2037
69290L-AG-2	PFP 2021-7 C		1.E FE	8,802,404	9,526,525	04/14/2038
53946M-AE-7	LNCR 2018-CRE1 B		1.B FE	8,465,599	8,600,000	05/15/2028
38178G-AC-4	GOCAP 2020-49A BR		1.C FE	8,354,538	9,000,000	08/26/2033
36259B-AG-2	GPMT 2019-FL2 C		1.G FE	8,350,789	8,440,000	02/22/2036
87249F-AE-4	TICP 2018-3R B		1.A FE	7,848,480	8,000,000	04/20/2028
87249F-AG-9	TICP 2018-3R C		1.A FE	7,712,696	8,002,000	04/20/2028
53947X-AL-6	LNCR 2021-CRE5 D		2.B FE	7,678,071	8,100,000	06/15/2036
BGH70H-5R-9	ASF HUCKLEBERRY SR. SEC. TERM LOAN		1.F PL	7,530,817	7,694,063	12/03/2025
05608X-AE-2	BXMT 2020-FL3 B		1.D FE	7,421,923	7,650,000	11/15/2037
156720-AE-7	CERB 2022-1A C		1.G FE	7,202,808	8,000,000	04/15/2034
85815C-AC-3	STCR 2018-1A B		1.C FE	7,151,153	7,500,000	04/15/2031
50202K-AG-1	LCCM 2021-FL2 C		1.G FE	7,035,656	7,550,000	12/15/2038
69290L-AJ-6	PFP 2021-7 D		1.G FE	6,878,029	7,349,633	04/14/2038
30327M-AE-4	FSRIA 2022-FL5 B		1.D FE	6,876,345	7,000,000	06/19/2037
00489T-AG-1	ACR 2021-FL4 C		1.G FE	6,820,380	7,040,000	12/18/2037
78485W-AC-3	STWD 2019-FL1 AS		1.A FE	6,667,491	6,805,000	07/15/2038
05591X-AG-6	BRSP 2021-FL1 C		1.G FE	6,618,549	7,000,000	08/19/2038
55284J-AE-9	MF1 2022-FL8 B		1.D FE	6,570,718	7,000,000	02/19/2037
38175N-AA-6	GOCAP 2015-25A AR		1.A FE	6,564,681	6,649,617	05/05/2030
BGH7F7-TD-0	PROJECT POMEGRANATE		1.G PL	6,555,734	6,555,734	09/15/2026
55284J-AG-4	MF1 2022-FL8 C		1.G FE	6,532,183	7,000,000	02/19/2037
610333-AY-2	MOCAP 2014-1A DR		1.A FE	6,529,769	6,581,751	10/22/2026
75574X-AE-5	RCMT 2019-FL3 B		1.A FE	6,404,100	6,475,669	03/25/2034
38175B-AC-8	GOCAP 2018-36A B		1.C FE	6,191,887	6,500,000	02/05/2031
50202K-AJ-5	LCCM 2021-FL2 D		2.B FE	6,028,202	6,600,000	12/15/2038
75574X-AG-0	RCMT 2019-FL3 C		1.B FE	5,903,586	6,000,000	03/25/2034
05601H-AJ-3	BSPRT 2021-FL6 D		2.B FE	5,866,765	6,350,000	03/15/2036
53948H-AG-1	LNCR 2021-CRE6 C		1.G FE	5,806,094	6,250,000	11/15/2038
00103C-AJ-8	ACRES 2021-FL1 D		2.B FE	5,777,075	6,250,000	06/15/2036
15674L-AA-4	CERB 2021-2A A		1.A FE	5,764,656	6,000,000	04/22/2033
53946C-AE-9	LNCR 2021-CRE4 C		1.F FE	5,644,104	6,000,000	07/15/2035
67109W-AL-2	OZLM 2015-12A A2R		1.A FE	5,586,760	5,650,000	04/30/2027
25257A-AS-3	DIMND 2019-1A CR		1.B FE	5,408,607	5,450,000	04/25/2029
69701C-AG-5	PSTAT 2022-1A C		2.B FE	5,194,375	5,600,000	04/15/2030
50188Y-AJ-3	LCM 24 CR		1.F FE	5,164,331	5,700,000	03/20/2030
30327M-AG-9	FSRIA 2022-FL5 C		1.G FE	5,148,869	5,250,000	06/19/2027
30319Y-AJ-7	FSRIA 2021-FL2 D		2.B FE	5,126,851	5,550,000	02/16/2027
87970U-BA-3	TELOS 2014-6A CR		1.A FE	5,076,272	5,092,865	01/17/2027
53947D-AG-1	LNCR 2019-CRE3 C		1.F FE	4,988,391	5,130,000	04/15/2034
87233G-AG-5	TCP 2016-1A A2		1.A FE	4,984,154	4,981,633	12/15/2028
12434L-AG-9	BXMT 2020-FL2 C		1.G FE	4,950,800	5,200,000	02/16/2037
92915U-AN-4	VOYA 2017-2A BR		1.F FE	4,946,034	5,300,000	06/15/2030
15674J-AB-7	CERB 2020-3A B		1.C FE	4,881,648	5,050,000	01/15/2033
67400F-AC-5	OAKCL 2018-1A A1B		1.A FE	4,848,285	5,000,000	10/20/2030
94949L-AN-0	WELF 2016-2A A2R		1.A FE	4,816,170	5,000,000	10/20/2028
39809P-AG-0	GSTNE 2021-FL3 C		1.G FE	4,815,416	5,250,000	07/15/2039
69702B-AG-6	PSTAT 2021-3A C		2.B FE	4,757,152	5,200,000	07/20/2029
85816W-AE-4	STCR 2014-1RA B		1.B FE	4,750,300	5,000,000	04/21/2031
48275R-AG-2	KREF 2021-FL2 C		1.G FE	4,695,481	4,950,000	02/15/2039
05608X-AG-7	BXMT 2020-FL3 C		1.G FE	4,629,038	4,800,000	11/15/2037
05492Q-AG-1	BDS 2020-FL5 C		1.F FE	4,561,620	4,750,000	02/16/2037
53946J-AE-4	LNCR 2019-CRE2 B		1.C FE	4,544,343	4,650,000	05/15/2036
38178G-AE-0	GOCAP 2020-49A CR		1.F FE	4,494,890	5,000,000	08/26/2033
55821U-AG-9	MDPK 2021-48A D		2.C FE	4,483,455	5,000,000	04/19/2033
64132D-AQ-1	NEUB 2019-32A DR		2.C FE	4,430,855	5,000,000	01/19/2032
14889H-AG-4	CRMN 2014-2A C		2.B FE	4,388,255	4,388,255	10/18/2026
55955K-AG-9	MAGNE 2021-29A D		2.C FE	4,247,799	4,700,000	01/15/2034
87276V-AC-9	TRTX 2019-FL3 AS		1.A FE	4,247,347	4,300,000	09/15/2034
510800-AG-0	THLLS 2019-1A CR		1.G FE	4,157,982	4,500,000	04/15/2033
BGH7F7-VB-1	PROJECT POMEGRANATE		1.G PL	3,817,253	3,900,000	09/15/2026
000823-AN-4	ABPCI 2017-1A BR		1.C FE	3,788,364	4,000,000	04/20/2032
55821U-AE-4	MDPK 2021-48A C		1.F FE	3,771,045	4,100,000	04/19/2033
000823-AS-3	ABPCI 2017-1A DR		2.C PL	3,760,125	4,050,000	04/20/2032
000823-AL-8	ABPCI 2017-1A A2R		1.A FE	3,759,810	3,850,000	04/20/2032
05493N-AG-7	BDS 2021-FL9 D		2.A FE	3,734,152	4,000,000	11/16/2038
828428-AE-2	SMORE 2014-1A B		1.A FE	3,727,975	3,734,469	05/15/2026
15674P-AE-7	CERB 2021-3A C		1.G FE	3,726,195	4,100,000	07/23/2033
03328Q-BG-5	ANCHC 2015-6A DRR		2.C FE	3,676,716	4,000,000	07/15/2030
34960J-AU-9	FCO 2015-6A A2R		1.A FE	3,661,958	3,750,000	07/10/2030
15674R-AG-8	CERB 2021-5A A		1.G FE	3,579,308	4,000,000	09/22/2033
38138J-AJ-2	GLM 2021-9A D		2.C FE	3,479,302	4,050,000	01/20/2033
38138J-AG-8	GLM 2021-9A C		1.F FE	3,474,275	3,850,000	01/20/2033
76243N-AE-6	RIAL 2022-FL8 B		1.D FE	3,451,616	3,500,000	01/19/2037
12550Y-AU-8	CIFC 2017-2A DR		2.C FE	3,261,899	3,650,000	04/20/2030
00086A-BC-7	ABPCI 2016-1A C2		1.F FE	3,187,044	3,500,000	07/20/2033
14889J-AA-3	CRMN 2014-2A D		4.C FE	3,153,066	3,261,619	10/18/2026
25257A-AU-8	DIMND 2019-1A DR		1.E FE	3,135,737	3,250,000	04/25/2029
15674E-AE-2	CERB 2021-1A C		1.E FE	3,070,259	3,250,000	04/15/2032
15674E-AC-6	CERB 2021-1A B		1.B FE	3,057,176	3,150,000	04/15/2032
69702D-AG-2	PSTAT 2021-2A C		2.A FE	3,046,072	3,250,000	05/20/2029
05602C-AJ-3	BSPRT 2021-FL7 D		2.B FE	2,982,291	3,250,000	12/15/2038
40169C-AG-1	GUGG 2021-4A C		1.F FE	2,975,999	3,250,000	01/15/2034
14310Q-AC-2	CGFM 2015-1A A12R		1.A FE	2,937,315	3,000,000	10/20/2031
00489T-AJ-5	ACR 2021-FL4 D		2.B FE	2,901,492	3,000,000	12/18/2037
12546J-AE-4	CHCP 2021-FL1 B		1.D FE	2,901,374	3,050,000	12/01/2037
05591X-AJ-0	BRSP 2021-FL1 D		2.B FE	2,801,028	3,000,000	08/19/2038
67578F-AE-7	OCT49 2020-5A C		1.F FE	2,766,732	3,000,000	01/15/2033
92915U-AQ-7	VOYA 2017-2A CR		2.B FE	2,695,431	3,000,000	06/15/2030
12546J-AG-9	CHCP 2021-FL1 C		1.G FE	2,575,136	2,750,000	12/01/2037
69701Y-AE-2	PSTAT 2021-1A B		1.C FE	2,492,465	2,650,000	04/20/2029
78485W-AE-9	STWD 2019-FL1 B		1.D FE	2,417,830	2,500,000	07/15/2038

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 Asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
05493N-AJ-1	BDS 2021-FL9 E		2.B FE	2,417,147	2,600,000	11/16/2038
12546J-AJ-3	CHCP 2021-FL1 D		2.B FE	2,367,884	2,550,000	02/15/2038
53947X-AG-7	LNCR 2021-CRE5 B		1.D FE	2,340,288	2,500,000	06/15/2036
701631-AC-7	PARLI 2021-2A C		1.F FE	2,318,345	2,500,000	08/20/2032
14317V-AU-4	CGMS 2019-4A A2R		1.C FE	2,307,080	2,500,000	04/15/2035
53947X-AJ-1	LNCR 2021-CRE5 C		1.G FE	2,250,252	2,400,000	05/16/2038
67578F-AG-2	OCT49 2020-5A D		2.C FE	2,222,734	2,400,000	01/15/2033
00500J-AG-8	ACRES 2021-FL2 C		1.G FE	2,174,452	2,250,000	01/15/2037
12434L-AA-2	BXMT 2020-FL2 A		1.A FE	2,163,083	2,195,500	02/16/2037
56576Q-AQ-1	MCLO 2013-5A A2R		1.B FE	2,129,573	2,150,000	11/21/2027
50190F-AG-6	LCCM 2021-FL3 C		1.G FE	2,104,310	2,250,000	11/15/2038
15674E-AG-7	CERB 2021-1A D		2.A FE	2,070,043	2,250,000	04/15/2032
38137Y-AW-1	GLM 2019-4A DR		2.C FE	1,971,095	2,250,000	04/24/2031
97988W-AJ-0	WDMNT 2020-7A C		1.F FE	1,935,872	2,000,000	01/15/2032
67109X-AA-4	OZLM 2015-12A D		2.A FE	1,932,456	2,000,000	04/30/2027
66858C-AE-7	WOODS 2018-12BA B		1.C FE	1,932,388	2,000,000	06/15/2031
48250R-BN-5	KKR 12 BR2		1.B FE	1,907,178	2,000,000	10/15/2030
12551P-AE-2	CIFC 2012-2RA B		1.C FE	1,898,340	2,000,000	01/20/2028
78485W-AJ-8	STWD 2019-FL1 D		2.B FE	1,873,940	1,950,000	07/15/2038
55955K-AE-4	MAGNE 2021-29A C		1.F FE	1,859,914	2,050,000	01/15/2034
000807-AS-6	ABPCI 2019-5A BR		1.G FE	1,853,068	2,000,000	04/20/2031
15674L-AE-6	CERB 2021-2A C		1.G FE	1,825,800	2,000,000	04/15/2033
64134J-AE-3	NEUB 2021-40A C		1.F FE	1,822,440	2,000,000	04/15/2033
381743-AE-3	GOCAP 2021-54A C		1.E FE	1,802,960	2,000,000	08/05/2033
143109-AQ-9	CGMS 2016-4A BR		1.E FE	1,786,842	1,900,000	10/20/2027
64132D-AN-8	NEUB 2019-32A CR		1.F FE	1,636,546	1,800,000	01/19/2032
69701Y-AG-7	PSTAT 2021-1A C		1.G FE	1,543,446	1,650,000	04/20/2029
40390J-AG-7	HGI 2021-FL2 D		2.B FE	1,501,515	1,650,000	09/19/2036
78486B-AJ-3	STWD 2021-FL2 D		2.B FE	1,421,309	1,500,000	04/18/2038
BGH5NM-99-3	24/7 INTOUCH 1L TL CL		4.B FE	1,326,680	1,385,567	08/20/2025
000823-AQ-7	ABPCI 2017-1A CR		1.F FE	1,299,123	1,400,000	04/20/2032
53947D-AE-6	LNCR 2019-CRE3 B		1.C FE	1,237,849	1,260,000	04/15/2034
69290L-AL-1	PFP 2021-7 E		2.B FE	1,230,387	1,299,935	04/14/2038
78486B-AL-8	STWD 2021-FL2 E		2.C FE	1,230,318	1,275,000	04/18/2038
15673Y-AS-8	CERB 2019-1A CR		1.G FE	1,182,318	1,250,000	04/15/2031
BGH3LX-5D-1	STRIPES 2013-1 A1		4.A PL	1,181,768	1,257,200	03/20/2023
87159Q-AW-8	SYMP 2014-14A E		2.A FE	1,177,346	1,250,000	07/14/2026
34961W-AC-9	FCO 2018-11A A1T		1.A FE	980,577	1,000,000	04/15/2031
87276V-AE-5	TRTX 2019-FL3 B		1.C FE	979,100	1,000,000	10/15/2034
24823D-AU-0	DEN11 2015-1A A2RR		1.A FE	974,738	1,000,000	10/20/2028
05492Q-AJ-5	BDS 2020-FL5 D		1.G FE	950,792	1,000,000	02/16/2037
30319Y-AG-3	FSRIA 2021-FL2 C		1.G FE	938,929	1,000,000	06/16/2038
05493F-AJ-8	BDS 2021-FL7 E		2.C FE	915,204	1,000,000	06/16/2036
64134J-AG-8	NEUB 2021-40A D		2.C FE	883,000	1,000,000	04/15/2033
69290L-AE-7	PFP 2021-7 B		1.B FE	842,212	899,955	04/14/2038
40441L-AL-0	HGI 2021-FL1 E		2.C FE	755,870	800,000	06/15/2036
000806-AJ-8	ABPCI 2020-9A A1R		1.A FE	725,032	750,000	11/18/2031
15674P-AG-2	CERB 2021-3A D		2.B FE	690,569	750,000	07/23/2033
38175B-AA-2	GOCAP 2018-36A A		1.A FE	640,436	650,000	02/05/2031
15674T-AA-7	CERB 2021-4A A		1.A FE	615,307	616,869	08/13/2033
05492Q-AC-0	BDS 2020-FL5 AS		1.A FE	610,343	625,000	02/16/2037
87276V-AA-3	TRTX 2019-FL3 A		1.A FE	589,266	591,382	10/15/2034
42704R-AE-1	HERA 2021-FL1 B		1.B FE	564,787	600,000	02/18/2038
92925G-AA-1	WAMU 2006-AR16 1A1		1.B FM	523,095	603,253	12/25/2036
30323C-AG-5	FSRIA 2021-FL3 C		1.G FE	512,306	550,000	11/16/2036
05493F-AG-4	BDS 2021-FL7 D		2.B FE	469,452	500,000	06/16/2036
00085K-AW-3	ABPCI 2019-7A BR		1.G FE	459,235	500,000	10/20/2031
04941V-AG-0	ATCLO 2018-9A C		1.D FE	414,091	430,000	04/20/2028
34961W-AL-9	FCO 2018-11A C		1.G FE	372,123	400,000	04/15/2031
25257A-AQ-7	DIMND 2019-1A BR		1.A FE	351,391	351,705	04/25/2029
007036-QT-6	ARMT 2005-8 7A2		1.A FM	326,228	339,381	11/25/2035
14316C-AJ-2	CGMS 2014-4RA B		1.F FE	318,353	350,000	07/15/2030
92978J-AH-6	WSLT 2006-1 B		1.C FE	274,453	296,211	04/25/2040
04942J-AG-6	ATCLO 2018-10A C		1.F FE	271,557	300,000	01/15/2031
126685-AD-8	CWHEL 2005-C 2A		1.A FM	232,298	251,685	07/15/2035
53946M-AA-5	LNCR 2018-CRE1 A		1.A FE	24,436	24,453	05/15/2028
1049999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,435,141,928	2,582,108,701	XXX
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				3,976,679,893	4,314,428,331	XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired						
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB		3.B PL	51,100,073	51,461,850	07/22/2023
1469999999 - Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired				51,100,073	51,461,850	XXX
1509999999 - Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates				51,100,073	51,461,850	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans – Acquired						
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		4.C FE	120,053,171	126,150,000	11/10/2027
BGH6UR-8S-1	DELTA SKYMILES IP 1L TLB		2.B FE	65,350,350	65,000,000	10/20/2027
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL		5.A	52,914,050	54,500,000	01/13/2027
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		4.A FE	47,813,301	48,541,422	06/10/2027
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL		4.C FE	46,716,861	54,243,090	04/29/2028
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		4.B FE	45,552,091	47,698,525	08/13/2028
BGH71R-WP-0	MB2 1L TL CL		4.B PL	36,457,895	37,165,375	01/26/2027
BGH79X-BE-7	ARCLINE(FAIRBANKS)1L TL CL		4.B FE	36,016,064	38,623,125	06/14/2028
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		4.C FE	34,313,303	37,095,462	10/08/2028
BGH736-PL-1	FRANCHISE 1L TL		3.C FE	33,887,460	36,130,437	02/18/2026
BGH7DD-73-5	STANDARD INDUSTRIES 1L TLB CL		2.C FE	32,815,503	33,729,922	09/22/2028
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		4.C	31,896,486	32,547,435	10/29/2027
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		4.C FE	31,889,632	33,392,285	10/29/2027
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		4.B FE	31,877,299	33,196,875	12/16/2027
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		4.C	30,653,816	31,743,409	02/28/2026
BGH7QA-WE-5	DEL MONTE FOODS INC 1L TLB CL		4.C FE	24,010,375	25,000,000	02/16/2029
BGH6YV-TD-8	SYNDIGO 1L TL CL		4.C FE	23,399,893	25,714,168	12/10/2027
BGH7Q1-MH-9	CERBERUS 2112 LEVERED LLC		1.C FE	22,550,000	22,550,000	02/15/2029
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		4.B FE	16,526,351	17,434,331	07/12/2025
BGH74V-BF-3	NAVACORD CORP 1L TL CL		3.C PL	16,331,093	24,277,768	03/27/2028
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		4.A PL	15,087,695	15,321,657	07/23/2025
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL		4.B FE	14,435,964	14,768,250	10/26/2028
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		4.B PL	14,387,639	14,666,837	01/29/2027
BGH734-YS-1	BIMINI GROUP 1L TL CL		4.C	12,159,261	12,373,785	02/18/2026
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		4.B PL	11,522,575	11,746,175	01/29/2027
BGH5O8-MZ-6	BWAY HOLDING COMPANY 1L TL CL		4.C FE	11,487,537	12,277,863	04/03/2024
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		4.C	10,774,513	11,157,494	02/28/2026
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL		4.B FE	9,643,719	10,539,584	07/29/2028
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		4.B FE	8,980,287	10,201,973	04/28/2028
BGH7LW-8R-0	SOUTHWESTERN ENERGY 1L TL		2.B FE	8,915,234	9,022,375	12/07/2027
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		4.B FE	8,539,396	9,234,875	07/28/2028
BGH7NR-Y4-1	FERTITTIA (GOLDEN NUGGET)1L TL CL		4.B FE	8,205,558	8,818,250	01/12/2029
BGH5WH-PQ-8	WIND RIVER 1L TL		4.B	8,094,658	8,117,647	06/17/2024
BGH7MK-R7-8	KRONOS (KIK) 1L TL CL		4.C FE	8,069,309	8,460,612	12/22/2026

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 Asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
BGH7M8-DU-9	SECRETARIAT ADVISORS 1L TL CL		4.B PL	6,872,291	7,121,545	12/13/2028
BGH76P-HQ-4	HIGHTOWER 1L TL CL		4.C FE	6,697,018	7,186,566	04/21/2028
BGH72F-95-5	CAMBREX CORP 1L TLB USD CL		4.B FE	5,934,740	6,177,999	12/04/2026
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		3.C FE	5,890,705	6,487,103	06/04/2026
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		4.C FE	5,521,115	5,934,896	12/22/2026
BGH745-KW-3	CCRR PARENT INC 1L TLB CL		4.B FE	4,818,568	4,986,875	03/03/2028
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		4.C FE	4,565,039	4,869,375	10/14/2028
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		4.C FE	4,430,923	4,610,550	12/11/2024
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		4.C FE	4,414,978	4,653,468	10/05/2027
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		4.B FE	4,233,557	4,375,769	10/08/2028
BGH7D0-2F-1	VERITEXT 1L TL CL		4.B FE	4,060,844	4,252,193	08/01/2025
BGH6WC-8X-1	HELP AT HOME(HAH)1L DDTL CL FUNDED		4.C FE	4,042,474	4,232,957	10/29/2027
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		4.C FE	3,984,405	4,246,250	01/15/2028
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL		4.B PL	3,969,615	4,541,956	06/20/2024
BGH5MZ-J6-0	ALEXANDER MANN 1L TLB GBP		4.C PL	3,205,528	3,000,000	06/29/2025
BGH75F-FZ-9	FIRST BRANDS 1L TLB CL		4.A FE	3,112,776	3,268,006	03/30/2027
BGH7B8-P6-1	CENGAGE LEARNING INC 1L TLB CL		4.B FE	2,925,933	3,222,500	07/14/2026
BGH62V-NS-6	ACETO (ATLAS INTERMEDIATE) 1L TL		4.C	2,853,371	2,910,000	04/29/2025
BGH6QT-S7-6	WIDEORBIT 1L TL		4.C	2,791,015	2,790,708	07/07/2025
BGH6Y8-E6-0	BARENTZ 1L TL CL USD		4.B FE	2,756,279	2,947,892	11/25/2027
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH INCR		4.A PL	2,050,187	2,081,979	06/23/2025
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		4.B PL	1,859,710	1,897,663	11/12/2027
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		3.C FE	1,682,262	1,911,118	04/28/2028
BGH73L-XJ-4	PYE BARKER 1L DDTL CL FUNDED		4.C	1,664,631	1,730,107	11/26/2025
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR		4.C	1,515,965	1,575,594	11/26/2025
BGH7JL-2E-2	EQUINITI/AST 1L TLB CL USD		4.A FE	1,456,973	1,496,250	10/29/2028
BGH5KC-XL-4	LYONS MAGNUS (SIERRA) 1L TL CL		5.A FE	1,428,348	1,569,613	11/11/2024
BGH7FZ-AM-8	CHG HEALTHCARE SERVICES TL 1L CL		4.B FE	1,083,819	1,125,683	09/20/2028
BGH6EB-G2-2	WIRB WCG (DA VINCI) 1L TL CL		4.B FE	936,994	992,405	01/08/2027
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		4.B FE	894,805	922,479	01/15/2027
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		4.C FE	820,327	970,801	04/03/2025
BGH6OV-KK-8	AVISON YOUNG CANADA 1L TL		4.C FE	814,559	871,186	01/30/2026
BGH75L-F4-5	SOLIANT (TTF) 1L TLB CL		4.B FE	705,837	723,936	03/31/2028
BGH7KP-1Y-8	CLAROS MORTGAGE TRUST 1L TLB REFI		4.A FE	670,381	696,500	08/10/2026
BGH578-GX-1	RECESS HOLDINGS(PLAYCORE) 1L TL CL		4.A FE	647,700	666,015	09/30/2024
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		4.C	540,774	571,429	04/29/2025
BGH6H9-CB-8	STANDARDAERO(DYNSTY)1L TLB1 CL		4.C FE	225,719	243,719	04/06/2026
BGH6C4-ZZ-6	GRANITE GENERATION LLC 1L TLB CL		4.A FE	175,283	182,671	11/09/2026
BGH7D1-CH-4	VERITEXT 1L DDTL CL FUNDED		4.B FE	149,253	156,286	08/01/2025
1829999999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired				1,037,733,041	1,093,643,048	XXX
1909999999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans				1,037,733,041	1,093,643,048	XXX
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				1,301,384,063	1,478,098,922	XXX
2429999999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities				240,153,902	254,220,707	XXX
2449999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities				2,435,141,928	2,582,108,701	XXX
2469999999 - Bonds - Total Bonds - Subtotals - Affiliated Bank Loans				51,100,073	51,461,850	XXX
2479999999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans				1,037,733,041	1,093,643,048	XXX
2509999999 - Bonds - Total Bonds - Subtotals - Total Bonds				5,065,513,008	5,459,533,229	XXX
9999999999 Totals				5,065,513,008	5,459,533,229	XXX

General Interrogatories:

1. Total activity for the year to date — Fair Value $ 556,532,552 — Book/Adjusted Carrying Value $ 4,462,992,027
2. Average balance for the year to date — Fair Value $ 4,839,265,899 — Book/Adjusted Carrying Value $ 4,494,006,964

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	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	*
Open Depositories								
CitiBank, N.A.....New York, NY		0.007	616,210		606,348,050	1,024,647,968	442,938,290	XXX
Bank of America.....New York, NY					1,584,183	1,156,653	1,621,433	XXX
Bank of New York Mellon.....New York, NY					20,894,323	7,979,798	2,694,176	XXX
UMB Bank.....Kansas City, MO					(518,575)	2,978,258	(2,410,533)	XXX
Wells Fargo.....Sioux Falls, SD		0.009	58,207		(93,316,803)	(98,056,322)	(90,142,390)	XXX
Federal Home Loan Bank of Des Moines.....Des Moines, IA					25,938	105,015	24,855	XXX
0199998 Deposits in 2 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX			210,494	210,494	210,494	XXX
0199999 Total Open Depositories	XXX	XXX	674,417	0	535,227,611	939,021,864	354,936,324	XXX
0399999 Total Cash on Deposit	XXX	XXX	674,417	0	535,227,611	939,021,864	354,936,324	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	674,417	0	535,227,611	939,021,864	354,936,324	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
8609999999 Total Cash Equivalents						0	0	0

NONE